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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/04/2023

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			11.98654	74.88670	12.08902	74.40180			0.00	0	
ES33 On 03/08/2023 Bond Future			12.11852	76.45538	12.22521	75.96062			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.25228	74.29815	12.36347	73.79283			0.00	0	
ES33 On 01/02/2024 Bond Future			12.39461	75.90008	12.51065	75.38379			0.00	0	
ES33 On 02/05/2024 Bond Future			12.54624	73.71883	12.66741	73.19135			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.44498	71.82919	12.54733	71.26927			0.00	0	
ES42 On 03/08/2023 Bond Future			12.57035	73.33383	12.67659	72.76240			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.69693	70.64336	12.80736	70.05974			0.00	0	
ES42 On 01/02/2024 Bond Future			12.82447	72.16625	12.93921	71.56998			0.00	0	
ES42 On 02/05/2024 Bond Future			12.96412	69.44053	13.08356	68.83142			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			168.62438	168.62438	168.65070	168.65070			14,838,945.44	88	5,25

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	03/08/2023	Bond Future			170.41449	170.41449	170.44201	170.44201			14,996,475.12	88	5,10
I2025	On	02/11/2023	Bond Future			174.06887	174.06887	174.09710	174.09710			0.00	0	
I2025	On	01/02/2024	Bond Future			176.03489	176.03489	176.06357	176.06357			0.00	0	
I2025	On	02/05/2024	Bond Future			179.78619	179.78619	179.81509	179.81509			0.00	0	
Total I2025 Future												29,835,420.56	176	10,40
Total For I2025												29,835,420.56	176	10,40
I2029	On	04/05/2023	Bond Future			122.02270	122.02270	122.17468	122.17468			31,969,947.40	262	2,00
I2029	On	03/08/2023	Bond Future			124.57869	124.57869	124.73434	124.73434			50,080,633.38	402	1,80
I2029	On	02/11/2023	Bond Future			125.92357	125.92357	126.08264	126.08264			0.00	0	
I2029	On	01/02/2024	Bond Future			128.63918	128.63918	128.80156	128.80156			0.00	0	
I2029	On	02/05/2024	Bond Future			130.01939	130.01939	130.18497	130.18497			0.00	0	
Total I2029 Future												82,050,580.78	664	3,91
Total For I2029												82,050,580.78	664	3,91
I2033	On	04/05/2023	Bond Future			116.33730	116.33730	116.35229	116.35229			64,450,864.20	554	90
I2033	On	03/08/2023	Bond Future			118.77422	118.77422	118.78994	118.78994			75,302,855.48	634	6,90
I2033	On	02/11/2023	Bond Future			119.90349	119.90349	119.91966	119.91966			0.00	0	
I2033	On	01/02/2024	Bond Future			122.48936	122.48936	122.50578	122.50578			0.00	0	
I2033	On	02/05/2024	Bond Future			123.64364	123.64364	123.66011	123.66011			0.00	0	
Total I2033 Future												139,753,719.68	1,188	7,97
Total For I2033												139,753,719.68	1,188	7,97
I2038	On	04/05/2023	Bond Future			129.34624	129.34624	129.28552	129.28552			116,670,308.48	902	2,80
I2038	On	03/08/2023	Bond Future			130.09581	130.09581	130.03427	130.03427			117,346,420.62	902	2,10
I2038	On	02/11/2023	Bond Future			132.88564	132.88564	132.82283	132.82283			0.00	0	
I2038	On	01/02/2024	Bond Future			133.73999	133.73999	133.67565	133.67565			0.00	0	
I2038	On	02/05/2024	Bond Future			136.58936	136.58936	136.52342	136.52342			0.00	0	
Total I2038 Future												234,016,729.10	1,804	5,00
Total For I2038												234,016,729.10	1,804	5,00
I2046	On	04/05/2023	Bond Future			113.77754	113.77754	113.61073	113.61073			546,359,747.08	4,802	12,30
I2046	On	03/08/2023	Bond Future			116.16099	116.16099	115.99095	115.99095			557,805,073.98	4,802	10,70
I2046	On	02/11/2023	Bond Future			116.56739	116.56739	116.39381	116.39381			0.00	0	
I2046	On	01/02/2024	Bond Future			119.08109	119.08109	118.90374	118.90374			0.00	0	
I2046	On	02/05/2024	Bond Future			119.47923	119.47923	119.29779	119.29779			0.00	0	
Total I2046 Future												1,104,164,821.06	9,604	23,01
Total For I2046												1,104,164,821.06	9,604	23,01
I2050	On	04/05/2023	Bond Future			116.45583	116.45583	116.06223	116.06223			281,357,285.28	2,416	9,80
I2050	On	03/08/2023	Bond Future			116.71247	116.71247	116.31104	116.31104			281,977,327.52	2,416	9,60
I2050	On	02/11/2023	Bond Future			119.21529	119.21529	118.80541	118.80541			0.00	0	
I2050	On	01/02/2024	Bond Future			119.54661	119.54661	119.12754	119.12754			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2050	On	02/05/2024	Bond Future			122.09355	122.09355	121.66530	121.66530			0.00	0	
Total I2050 Future												563,334,612.80	4,832	19,47
Total For I2050												563,334,612.80	4,832	19,47
R186	On	04/05/2023	Bond Future			8.51328	110.06669	8.50349	110.09779		5.17	0.00	0	53,33
R186	On	03/08/2023	Bond Future			8.52414	107.03801	8.51334	107.07020		4.96	0.00	0	66,08
R186	On	02/11/2023	Bond Future			8.51500	109.30820	8.50316	109.34114		4.54	0.00	0	1,51
R186	On	01/02/2024	Bond Future			8.49921	106.33236	8.48622	106.36591		4.29	0.00	0	
R186	On	02/05/2024	Bond Future			8.49218	108.57258	8.47787	108.60661		3.80	0.00	0	
Total R186 Future												0.00	0	120,98
R186	On	04/05/2023	Bond Future	8.82	Call			1,231.42000	1.23142	1,197,000	5.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			231.78000	0.23178	228,460	5.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,255.96000	1.25596	1,221,470	5.65	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			224.93000	0.22493	221,540	5.65	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,280.66000	1.28066	1,246,100	5.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			218.26000	0.21826	214,800	5.66	0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,097.79000	10.09779	10,066,690	4.20	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.20	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			336.10000	0.33610	313,310	4.94	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			793.20000	0.79320	801,510	4.94	0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			222.11000	0.22211	223,260	5.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,797.12000	3.79712	3,766,050	5.52	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			218.92000	0.21892	220,040	5.52	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,822.39000	3.82239	3,791,290	5.53	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			215.65000	0.21565	216,740	5.53	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,771.76000	3.77176	3,740,720	5.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,136.22000	3.13622	3,108,850	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			703.88000	0.70388	709,450	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,156.95000	3.15695	3,129,520	5.10	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			697.59000	0.69759	703,100	5.10	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,652.54000	2.65254	2,626,680	4.97	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			871.42000	0.87142	878,500	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,430.08000	5.43008	5,398,820	5.52	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			260.73000	0.26073	262,410	5.52	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			3,115.52000	3.11552	3,088,210	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			710.21000	0.71021	715,840	5.09	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			830.86000	0.83086	837,590	4.91	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,453.15000	3.45315	3,426,290	4.91	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			825.11000	0.82511	831,800	4.91	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,414.63000	3.41463	3,387,870	4.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put			836.64000	0.83664	843,430	4.90	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,433.88000	3.43388	3,407,060	4.91	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			1,147.40000	1.14740	1,131,820	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,291.96000	2.29196	2,310,410	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			1,158.42000	1.15842	1,142,760	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,278.86000	2.27886	2,297,230	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			1,136.44000	1.13644	1,120,950	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,305.12000	2.30512	2,323,660	3.70	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												0.00	0	124,8
R197	On	04/05/2023	Bond Future			335.90299	335.90299	335.93746	335.93746			0.00	0	30
R197	On	03/08/2023	Bond Future			333.85448	333.85448	333.89099	333.89099			0.00	0	
R197	On	02/11/2023	Bond Future			341.01375	341.01375	341.05127	341.05127			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			252.87800	252.87800	252.69318	252.69318			115,059,490.00	455	4,48
R202	On	03/08/2023	Bond Future			253.34981	253.34981	253.16205	253.16205			115,274,163.55	455	5,4
R202	On	02/11/2023	Bond Future			258.78254	258.78254	258.59110	258.59110			0.00	0	
R202	On	01/02/2024	Bond Future			259.41312	259.41312	259.21730	259.21730			0.00	0	
R202	On	02/05/2024	Bond Future			264.94043	264.94043	264.73971	264.73971			0.00	0	
Total R202 Future												230,333,653.55	910	9,91
Total For R202												230,333,653.55	910	9,91
R2030	On	04/05/2023	Bond Future			9.87573	93.07697	9.91215	92.91131		8.82	0.00	0	32,5
R2030	On	03/08/2023	Bond Future			9.95520	90.99643	9.99344	90.82773		9.03	0.00	0	71,6
R2030	On	02/11/2023	Bond Future			10.02097	92.92648	10.06118	92.75427		8.67	0.00	0	
R2030	On	01/02/2024	Bond Future			10.09123	90.90365	10.13367	90.72763		8.37	0.00	0	
R2030	On	02/05/2024	Bond Future			10.17828	92.81842	10.22314	92.63853		7.66	0.00	0	
Total R2030 Future												0.00	0	104,22
R2030	On	04/05/2023	Bond Future	12.50	Put			0.04000	0.00004	0,020	13.10	0.00	0	4,
R2030	On	04/05/2023	Bond Future	12.57	Call			11,125.41000	11.12541	11,291,060	13.10	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			10.49000	0.01049	7,320	12.34	0.00	0	1,
R2030	On	04/05/2023	Bond Future	11.62	Call			7,362.47000	7.36247	7,526,810	12.86	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			1,461.30000	1.46130	1,330,090	8.58	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			9,051.80000	9.05180	9,217,240	13.10	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			0.55000	0.00055	0,330	13.10	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	12.50	Call			10,855.37000	10.85537	11,021,010	13.10	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			152.96000	0.15296	122,970	10.75	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			2,945.42000	2.94542	3,081,790	10.77	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	12.57	Put			0.02000	0.00002	0,010	13.10		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.65	Call			3,381.82000	3.38182	3,525,040	11.02		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.65	Put			105.98000	0.10598	83,540	11.02		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			6,215.75000	6.21575	6,378,240	12.34		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			678.27000	0.67827	591,590	9.50		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			2,483.51000	2.48351	2,610,550	10.50		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			3.94000	0.00394	2,620	12.86		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			2,867.26000	2.86726	3,002,210	10.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			157.63000	0.15763	126,920	10.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,906.31000	2.90631	3,041,980	10.75		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			352.68000	0.35268	387,130	8.58		0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.42	Put			212.58000	0.21258	173,960	10.50		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			148.38000	0.14838	119,090	10.77		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			546.57000	0.54657	595,160	8.90		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			1,149.49000	1.14949	1,032,420	8.90		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,076.31000	1.07631	1,155,290	9.50		0.00	0	1,0%
R2030 On 04/05/2023 Bond Future	9.03	Call			1.16000	0.00116	1,350	6.34		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			4,122.77000	4.12277	3,957,300	6.34		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			230.93000	0.23093	255,250	8.32		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			1,755.93000	1.75593	1,614,590	8.32		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			10,625.22000	10.62522	10,789,790	10.89		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			38.86000	0.03886	34,730	10.89		0.00	0	1,0%
R2030 On 03/08/2023 Bond Future	10.40	Call			2,924.23000	2.92423	3,027,830	9.57		0.00	0	1,0%
R2030 On 03/08/2023 Bond Future	10.40	Put			1,154.79000	1.15479	1,089,690	9.57		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,683.71000	3.68371	3,800,430	9.81		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Put			340.08000	0.34008	314,730	10.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			6,113.73000	6.11373	6,257,360	10.50		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			847.75000	0.84775	795,770	9.81		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			6,041.70000	6.04170	6,184,780	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			344.67000	0.34467	319,050	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			335.54000	0.33554	310,470	10.50		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			11,726.34000	11.72634	11,892,710	10.89		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			20.10000	0.02010	17,770	10.89		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			6,077.70000	6.07770	6,221,050	10.49		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,267.04000	1.26704	1,210,990	9.31		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,430.50000	4.43050	4,547,040	9.32		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,256.02000	1.25602	1,200,350	9.32		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,445.20000	1.44520	1,504,590	8.43		0.00	0	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			3,577.07000	3.57707	3,464,250	8.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			2,430.29000	2.43029	2,514,110	8.72		0.00	0	8%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2030	On	02/11/2023	Bond Future	11.57	Call		6,818.36000	6.81836	6,957,960	9.98	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put		642.19000	0.64219	609,580	9.98	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call		4,371.00000	4.37100	4,486,790	9.30	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,278.38000	1.27838	1,221,960	9.30	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,400.60000	4.40060	4,516,760	9.31	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,392.57000	2.39257	2,304,180	8.72	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call		2,613.10000	2.61310	2,697,310	8.42	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		2,877.33000	2.87733	2,785,520	8.42	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,907.50000	5.90750	6,036,050	9.39	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,194.21000	1.19421	1,146,740	9.39	0.00	0	1,300
R2030	On	01/02/2024	Bond Future	11.35	Call		6,028.30000	6.02830	6,157,950	9.43	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,160.20000	1.16020	1,113,830	9.43	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,654.06000	1.65406	1,716,730	8.12	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,026.99000	4.02699	3,913,640	8.12	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,317.68000	2.31768	2,395,900	8.33	0.00	0	1,300
R2030	On	01/02/2024	Bond Future	9.93	Put		3,166.28000	3.16628	3,068,480	8.33	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		657.71000	0.65771	628,590	9.96	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		6,058.53000	6.05853	6,188,440	9.44	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,151.79000	1.15179	1,105,680	9.44	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,088.80000	6.08880	6,218,980	9.44	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,143.43000	1.14343	1,097,590	9.44	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		8,364.59000	8.36459	8,511,490	9.96	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,132.92000	2.13292	2,206,390	7.55	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		3,806.50000	3.80650	3,700,080	7.55	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,151.34000	2.15134	2,225,200	7.55	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		3,783.96000	3.78396	3,677,930	7.55	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,169.83000	2.16983	2,244,100	7.56	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		3,761.51000	3.76151	3,655,890	7.56	0.00	0	
Total R2030 Option											0.00	0	14,800
Total For R2030											0.00	0	119,000
R2032	On	04/05/2023	Bond Future			10.57259	87.68085	10.61408	87.46660	10.48	0.00	0	102,600
R2032	On	03/08/2023	Bond Future			10.66321	89.49586	10.70643	89.27759	10.99	9,039,081.86	101	77,000
R2032	On	02/11/2023	Bond Future			10.75097	87.23242	10.79611	87.00954	11.23	0.00	0	
R2032	On	01/02/2024	Bond Future			10.84171	89.09350	10.88891	88.86578	10.46	0.00	0	
R2032	On	02/05/2024	Bond Future			10.94386	86.81055	10.99330	86.57783	10.07	0.00	0	
Total R2032 Future											9,039,081.86	101	179,700
R2032	On	04/05/2023	Bond Future	9.80	Call		2.31000	0.00231	2,850	7.53	0.00	0	50
R2032	On	04/05/2023	Bond Future	13.43	Call		13,040.44000	13.04044	13,254,680	15.80	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.01000	0.00001	0,000	15.80	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 Intert
R2032 On 04/05/2023 Bond Future	10.89	Call			1,856.00000	1.85600	1,994,270	11.75		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Call			2,534.92000	2.53492	2,696,140	12.26		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			275.65000	0.27565	222,620	12.26		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.69	Call			1,158.22000	1.15822	1,263,010	11.12		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			3,122.37000	3.12237	2,915,480	8.66		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			3,891.13000	3.89113	4,080,330	13.11		0.00	0	4:
R2032 On 04/05/2023 Bond Future	11.37	Put			106.91000	0.10691	81,860	13.11		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,818.17000	1.81817	1,954,920	11.72		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			461.42000	0.46142	383,920	11.72		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			264.68000	0.26468	300,300	9.74		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.89	Put			448.78000	0.44878	372,800	11.75		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			2,288.80000	2.28880	2,442,500	12.09		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			328.97000	0.32897	268,420	12.09		0.00	0	13,0:
R2032 On 04/05/2023 Bond Future	10.53	Put			1,142.64000	1.14264	1,003,550	10.58		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			947.47000	0.94747	1,039,420	10.88		0.00	0	4:
R2032 On 04/05/2023 Bond Future	10.62	Put			916.96000	0.91696	794,660	10.88		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			767.99000	0.76799	658,530	11.12		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.87	Call			1,780.61000	1.78061	1,915,830	11.69		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			474.37000	0.47437	395,340	11.69		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Put			4,336.22000	4.33622	4,122,510	7.53		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			5.02000	0.00502	6,140	7.78		0.00	0	6,5:
R2032 On 04/05/2023 Bond Future	9.85	Put			4,064.67000	4.06467	3,851,540	7.78		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			41.16000	0.04116	48,520	8.66		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.30	Put			1,903.98000	1.90398	1,725,350	9.74		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			707.74000	0.70774	782,900	10.58		0.00	0	7:
R2032 On 03/08/2023 Bond Future	11.75	Put			669.32000	0.66932	621,610	12.45		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,765.61000	5.76561	5,936,620	12.46		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			661.23000	0.66123	613,970	12.46		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			362.11000	0.36211	388,790	10.31		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	11.90	Call			6,309.18000	6.30918	6,486,260	12.62		0.00	0	5,0:
R2032 On 03/08/2023 Bond Future	11.90	Put			556.74000	0.55674	515,550	12.62		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,279.55000	1.27955	1,351,130	10.79		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	9.60	Put			6,184.46000	6.18446	5,992,870	10.31		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,361.00000	3.36100	3,214,310	10.79		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,727.15000	5.72715	5,897,710	12.45		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,804.12000	5.80412	5,975,580	12.47		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			653.22000	0.65322	606,410	12.47		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,151.04000	2.15104	2,060,890	11.98		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,134.14000	2.13414	2,044,510	11.99		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			4,269.59000	4.26959	4,403,340	12.00		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 Intert
R2032	On	02/11/2023	Bond Future	11.24	Put		2,117.37000	2.11737	2,028,240	12.00		0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		6,467.16000	6.46716	6,630,710	12.72		0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,243.36000	1.24336	1,184,030	12.72		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,207.81000	4.20781	4,340,540	11.98		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,238.65000	4.23865	4,371,900	11.99		0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,668.29000	3.66829	3,547,520	10.47		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,173.36000	6.17336	6,329,830	11.47		0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,879.55000	8.87955	9,061,400	12.23		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,792.11000	1.79211	1,720,860	11.47		0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,043.61000	1.04361	997,740	12.23		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call		1,527.48000	1.52748	1,594,810	9.98		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		5,899.46000	5.89946	5,739,070	9.98		0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		3,044.49000	3.04449	3,151,440	10.47		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.84	Call		6,206.26000	6.20626	6,363,110	11.48		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,780.04000	1.78004	1,709,170	11.48		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,238.93000	6.23893	6,396,160	11.49		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,767.77000	1.76777	1,697,280	11.49		0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,721.76000	4.72176	4,584,930	9.92		0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,627.14000	2.62714	2,723,540	9.93		0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,694.88000	4.69488	4,558,560	9.93		0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,584.39000	2.58439	2,679,790	9.91		0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		4,749.12000	4.74912	4,611,800	9.91		0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,605.55000	2.60555	2,701,440	9.92		0.00	0	
Total R2032 Option												0.00	0	35,95
Total For R2032												9,039,081.86	101	215,70
R2035	On	04/05/2023	Bond Future			11.17944	86.75103	11.29164	86.10638	12.67		3,817,045.32	44	124,07
R2035	On	03/08/2023	Bond Future			11.27938	88.54680	11.39597	87.88917	13.54		0.00	0	43,14
R2035	On	02/11/2023	Bond Future			11.38052	85.91702	11.50176	85.24556	13.93		0.00	0	
R2035	On	01/02/2024	Bond Future			11.48819	87.75012	11.61447	87.06424	12.93		0.00	0	
R2035	On	02/05/2024	Bond Future			11.59714	85.08978	11.72860	84.38925	12.66		0.00	0	
Total R2035 Future												3,817,045.32	44	167,16
R2035	On	04/05/2023	Bond Future	9.85	Call		0.15000	0.00015	0,300	11.37		0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		8,838.29000	8.83829	8,193,790	11.37		0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,441.53000	4.44153	3,828,040	11.99		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		9,880.88000	9.88088	10,525,060	15.82		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		0.73000	0.00073	0,260	15.82		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,088.89000	3.08889	3,633,210	13.97		0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		253.11000	0.25311	152,780	13.97		0.00	0	1,07
R2035	On	04/05/2023	Bond Future	11.87	Call		3,415.90000	3.41590	3,978,170	14.09		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 04/05/2023 Bond Future	11.87	Put			200.28000	0.20028	117,900	14.09		0.00	0	7
R2035 On 04/05/2023 Bond Future	12.46	Call			6,340.47000	6.34047	6,973,830	15.00		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			21.45000	0.02145	10,160	15.00		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			855.79000	0.85579	1,137,930	12.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,381.79000	1.38179	1,019,280	12.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			881.44000	0.88144	1,168,960	13.01		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,349.82000	1.34982	992,690	13.01		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			907.56000	0.90756	1,200,450	13.02		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,318.37000	1.31837	966,610	13.02		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			65.76000	0.06576	105,890	12.06		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,152.48000	4.15248	3,547,960	12.06		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			525.63000	0.52563	728,870	12.75		0.00	0	7
R2035 On 04/05/2023 Bond Future	10.42	Call			20.88000	0.02088	35,890	11.83		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			5,216.61000	5.21661	4,586,970	11.83		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			48.69000	0.04869	79,850	11.99		0.00	0	7
R2035 On 04/05/2023 Bond Future	11.05	Put			1,922.65000	1.92265	1,481,240	12.75		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			781.56000	0.78156	1,047,600	12.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			1,480.76000	1.48076	1,102,150	12.94		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,467.39000	1.46739	1,265,040	14.60		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,746.11000	4.74611	5,203,070	14.61		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,452.01000	1.45201	1,251,340	14.61		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,670.90000	4.67090	5,124,500	14.58		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,482.91000	1.48291	1,278,880	14.58		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,708.46000	4.70846	5,163,740	14.60		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			6,574.09000	6.57409	6,104,240	13.28		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,577.71000	2.57771	2,864,520	13.78		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.42	Call			3,379.85000	3.37985	3,717,420	14.13		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,717.79000	4.71779	4,333,140	13.78		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,831.84000	3.83184	3,497,950	14.13		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,408.43000	3.40843	3,747,650	14.15		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,804.95000	3.80495	3,472,710	14.15		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,513.69000	1.51369	1,715,300	13.28		0.00	0	40
R2035 On 02/11/2023 Bond Future	12.85	Call			8,332.61000	8.33261	8,856,660	15.94		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,349.19000	1.34919	1,201,780	15.94		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,351.38000	3.35138	3,687,310	14.12		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,858.88000	3.85888	3,523,350	14.12		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			1,754.01000	1.75401	1,965,150	12.25		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,375.60000	7.37560	6,900,860	12.25		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			2,770.01000	2.77001	3,056,830	12.58		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Put			2,865.52000	2.86552	2,616,600	13.65		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2035	On	01/02/2024	Bond Future	12.19	Call			5,876.01000	5.87601	6,314,190	13.66	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			5,501.30000	5.50130	5,102,240	12.58	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			2,847.66000	2.84766	2,599,960	13.66	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call			5,909.79000	5.90979	6,349,180	13.67	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			2,830.21000	2.83021	2,583,720	13.67	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			10,467.44000	10.46744	11,025,460	15.07	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			1,285.94000	1.28594	1,158,080	15.07	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call			5,842.58000	5.84258	6,279,540	13.65	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call			3,058.70000	3.05870	3,355,930	12.40	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put			5,981.83000	5.98183	5,578,530	12.40	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call			3,082.06000	3.08206	3,380,700	12.41	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put			5,949.62000	5.94962	5,547,730	12.41	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call			3,105.16000	3.10516	3,405,220	12.42	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put			5,917.21000	5.91721	5,516,740	12.42	0.00	0	
Total R2035 Option												0.00	0	8,38
Total For R2035												3,817,045.32	44	175,54
R2037	On	04/05/2023	Bond Future			11.47678	81.93866	11.57393	81.37916		13.65	409,693.30	5	38,46
R2037	On	03/08/2023	Bond Future			11.58672	79.37714	11.68760	78.80635		15.38	79,377.14	1	113,25
R2037	On	02/11/2023	Bond Future			11.68590	81.06080	11.79054	80.47797		15.06	0.00	0	
R2037	On	01/02/2024	Bond Future			11.79050	78.53431	11.89921	77.93903		14.76	0.00	0	
R2037	On	02/05/2024	Bond Future			11.90589	80.18790	12.01888	79.57982		13.76	0.00	0	
Total R2037 Future												489,070.44	6	151,77
R2037	On	04/05/2023	Bond Future	11.31	Call			475.53000	0.47553	635,290	13.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put			630.22000	0.63022	442,540	14.14	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put			2,050.78000	2.05078	1,646,770	13.31	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call			2,447.86000	2.44786	2,877,610	14.42	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put			390.75000	0.39075	261,000	14.42	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call			11,052.61000	11.05261	11,611,980	17.06	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put			0.20000	0.00020	0,070	17.06	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put			3,349.36000	3.34936	2,851,860	12.89	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call			458.17000	0.45817	613,660	13.31	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put			2,009.18000	2.00918	1,609,440	13.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call			493.34000	0.49334	657,400	13.35	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put			1,968.09000	1.96809	1,572,650	13.35	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call			1,798.04000	1.79804	2,169,860	14.14	0.00	0	40
R2037	On	04/05/2023	Bond Future	10.95	Call			92.40000	0.09240	136,150	12.78	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put			3,789.02000	3.78902	3,273,270	12.78	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call			140.65000	0.14065	202,650	12.89	0.00	0	40
R2037	On	03/08/2023	Bond Future	12.12	Call			4,170.24000	4.17024	4,537,300	16.39	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/08/2023	Bond Future	12.12	Put		1,790.91000	1.79091	1,587,180	16.39	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,205.95000	4.20595	4,574,570	16.41	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,772.85000	1.77285	1,570,680	16.41	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		298.17000	0.29817	357,200	14.07	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,710.17000	8.71017	8,198,410	14.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,241.92000	4.24192	4,612,090	16.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,755.11000	1.75511	1,554,490	16.42	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,091.89000	1.09189	1,252,910	14.64	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,105.48000	5.10548	4,695,710	14.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,078.21000	3.07821	3,349,950	15.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,314.01000	4.31401	4,002,920	15.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,023.89000	3.02389	3,292,740	15.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,373.17000	4.37317	4,059,190	15.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,050.87000	3.05087	3,321,170	15.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,343.38000	4.34338	4,030,850	15.14	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,467.67000	5.46767	5,830,130	15.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,224.61000	3.22461	2,991,790	15.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,499.93000	5.49993	5,863,500	15.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,204.72000	3.20472	2,973,010	15.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,435.19000	5.43519	5,796,560	15.44	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,244.33000	3.24433	3,010,420	15.44	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,290.36000	6.29036	5,934,360	13.46	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,066.92000	3.06692	3,320,210	13.47	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,256.66000	6.25666	5,901,870	13.47	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,090.05000	3.09005	3,344,570	13.48	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,223.09000	6.22309	5,869,530	13.48	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,043.87000	3.04387	3,295,950	13.46	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											489,070.44	6	157,98
R2040	On	04/05/2023	Bond Future			11.70721	82.72746	11.81951	82.04309	14.55	496,364.76	6	38,18
R2040	On	03/08/2023	Bond Future			11.81941	79.93182	11.93598	79.23358	16.45	442,502,555.52	5,536	110,80
R2040	On	02/11/2023	Bond Future			11.92094	81.62725	12.04177	80.91433	16.12	0.00	0	2
R2040	On	01/02/2024	Bond Future			12.02785	78.86251	12.15332	78.13426	15.88	0.00	0	.
R2040	On	02/05/2024	Bond Future			12.14470	80.52276	12.27500	79.77897	14.86	0.00	0	
Total R2040 Future											442,998,920.28	5,542	149,06
R2040	On	04/05/2023	Bond Future	10.17	Call		0.03000	0.00003	0,050	13.07	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		11,049.74000	11.04974	10,365,390	13.07	0.00	0	48
R2040	On	04/05/2023	Bond Future	13.45	Put		3.90000	0.00390	1,600	17.67	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		317.28000	0.31728	460,050	13.98	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 04/05/2023 Bond Future	12.05	Put			639.05000	0.63905	426,070	15.11		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			39.39000	0.03939	65,380	13.40		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			5,768.96000	5.76896	5,098,240	13.26		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			5,552.61000	5.55261	6,209,570	16.49		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			56.94000	0.05694	29,530	16.49		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			8,983.61000	8.98361	9,665,680	17.67		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			304.19000	0.30419	442,470	13.97		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,781.30000	2.78130	2,235,210	13.97		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,730.93000	2.73093	2,189,330	13.98		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			388.87000	0.38887	555,070	14.07		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,486.34000	2.48634	1,968,170	14.07		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			2,015.31000	2.01531	2,486,700	15.11		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			4.35000	0.00435	8,020	13.04		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			7,051.30000	7.05130	6,370,600	13.04		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			18.82000	0.01882	32,470	13.26		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			5,052.35000	5.05235	4,393,970	13.40		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			291.48000	0.29148	425,360	13.95		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,832.14000	2.83214	2,281,650	13.95		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,223.96000	2.22396	1,950,240	17.28		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			3,871.74000	3.87174	4,292,240	17.25		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,267.67000	2.26767	1,989,930	17.25		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			3,907.27000	3.90727	4,329,790	17.27		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,245.64000	2.24564	1,969,920	17.27		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			3,943.09000	3.94309	4,367,610	17.28		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,716.27000	2.71627	3,013,780	15.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,372.50000	5.37250	4,957,090	15.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,664.45000	2.66445	2,958,380	15.89		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,444.22000	5.44422	5,025,230	15.89		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,690.42000	2.69042	2,986,140	15.90		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,408.38000	5.40838	4,991,180	15.90		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,025.53000	4.02553	3,711,060	16.32		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,122.05000	5.12205	5,537,240	16.33		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,001.44000	4.00144	3,688,380	16.33		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,057.56000	5.05756	5,469,930	16.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,049.75000	4.04975	3,733,870	16.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,089.77000	5.08977	5,503,550	16.32		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,142.35000	3.14235	3,444,550	14.48		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,057.26000	7.05726	6,615,670	14.48		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,166.41000	3.16641	3,470,090	14.49		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,020.21000	7.02021	6,580,100	14.49		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 02/05/2024 Bond Future	11.60	Call			3.11838000	3.11838	3,419,100	14.47		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,094.48000	7.09448	6,651,410	14.47		0.00	0	
Total R2040 Option										0.00	0	3.95
Total For R2040										442,998,920.28	5,542	153,05
R2044 On 04/05/2023 Bond Future			11.79136	78.94385	11.88847	78.34760		15.55		0.00	0	56.83
R2044 On 03/08/2023 Bond Future			11.90014	76.19507	12.00087	75.58677		17.62	197,345,231.30		2,590	31.80
R2044 On 02/11/2023 Bond Future			11.99847	77.81125	12.10280	77.19015		17.28	0.00		0	
R2044 On 01/02/2024 Bond Future			12.10178	75.09023	12.21002	74.45583		17.19	0.00		0	
R2044 On 02/05/2024 Bond Future			12.21413	76.67103	12.32646	76.02303		16.35	0.00		0	
Total R2044 Future									197,345,231.30		2,590	88.63
R2044 On 04/05/2023 Bond Future	11.41	Call			229.28000	0.22928	318,780	14.91		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			821.27000	0.82127	1,052,800	15.55		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			1,673.84000	1.67384	1,309,120	15.55		0.00	0	4.42
R2044 On 04/05/2023 Bond Future	12.00	Call			1,593.24000	1.59324	1,943,700	16.05		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			917.99000	0.91799	672,200	16.05		0.00	0	4.42
R2044 On 04/05/2023 Bond Future	12.25	Call			2,612.75000	2.61275	3,062,720	16.56		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,244.28000	3.24428	2,737,530	14.91		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			239.84000	0.23984	332,620	14.93		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,189.80000	3.18980	2,686,330	14.93		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			250.72000	0.25072	346,820	14.95		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			459.98000	0.45998	313,700	16.56		0.00	0	1.75
R2044 On 04/05/2023 Bond Future	11.43	Put			3,135.73000	3.13573	2,635,580	14.95		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Call			3,029.58000	3.02958	3,341,960	18.08		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			3,034.80000	3.03480	2,738,880	18.08		0.00	0	4.75
R2044 On 03/08/2023 Bond Future	12.15	Call			3,524.49000	3.52449	3,864,850	18.36		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,638.74000	2.63874	2,370,800	18.36		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			3,558.61000	3.55861	3,900,780	18.38		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,614.09000	2.61409	2,347,960	18.38		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			3,592.87000	3.59287	3,936,840	18.40		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,589.66000	2.58966	2,325,330	18.40		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			2,282.02000	2.28202	2,545,270	17.62		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			3,812.35000	3.81235	3,467,300	17.62		0.00	0	3.01
R2044 On 02/11/2023 Bond Future	11.56	Put			5,805.46000	5.80546	5,425,770	16.68		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			2,502.76000	2.50276	2,745,740	16.69		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,766.78000	5.76678	5,388,660	16.69		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			2,453.24000	2.45324	2,693,080	16.66		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,844.35000	5.84435	5,463,090	16.66		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			2,477.94000	2.47794	2,719,350	16.68		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			4,880.26000	4.88026	5,224,950	17.57		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.28	Put			4,474.85000	4.47485	4,185,140	17.57		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			4,911.82000	4.91182	5,257,750	17.59		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,448.78000	4.44878	4,160,310	17.59		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			4,848.77000	4.84877	5,192,220	17.56		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,501.07000	4.50107	4,210,120	17.56		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			7,390.52000	7.39052	7,006,830	15.99		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3,365.07000	3.36507	3,630,620	16.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			7,352.38000	7.35238	6,969,930	16.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,389.54000	3.38954	3,656,340	16.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			7,314.41000	7.31441	6,933,210	16.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3,340.69000	3.34069	3,605,000	15.99		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										197,345,231.30	2,590	107,11
R2048 On 04/05/2023 Bond Future			11.75379	77.58178	11.85075	76.97372		16.33		0.00	0	69,8
R2048 On 03/08/2023 Bond Future			11.85218	79.18772	11.95263	78.56739		17.51		0.00	0	171,8
R2048 On 02/11/2023 Bond Future			11.95097	76.42301	12.05508	75.78958		18.16		0.00	0	
R2048 On 01/02/2024 Bond Future			12.05499	78.05344	12.16304	77.40644		16.79		0.00	0	
R2048 On 02/05/2024 Bond Future			12.15886	75.25210	12.27093	74.59125		16.37		0.00	0	13,0
Total R2048 Future										0.00	0	254,65
R2048 On 04/05/2023 Bond Future	10.40	Call			0.24000	0.00024	0,410	14.68		0.00	0	1,5
R2048 On 04/05/2023 Bond Future	10.40	Put			10,081.90000	10.08190	9,474,010	14.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			57.71000	0.05771	85,750	15.16		0.00	0	1,5
R2048 On 04/05/2023 Bond Future	11.10	Put			5,000.73000	5.00073	4,420,710	15.16		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			195.73000	0.19573	274,220	15.52		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,565.55000	3.56555	3,035,980	15.52		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			205.13000	0.20513	286,650	15.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,507.77000	3.50777	2,981,230	15.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			214.91000	0.21491	299,550	15.56		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,450.46000	3.45046	2,927,040	15.56		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			3,612.62000	3.61262	3,958,880	18.15		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,718.67000	2.71867	2,444,600	18.15		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			3,647.46000	3.64746	3,995,560	18.17		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,693.54000	2.69354	2,421,310	18.17		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			3,577.90000	3.57790	3,922,320	18.13		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,744.01000	2.74401	2,468,100	18.13		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			2,546.04000	2.54604	2,789,600	17.75		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,167.22000	6.16722	5,777,350	17.75		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			2,571.33000	2.57133	2,816,470	17.77		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,126.91000	6.12691	5,738,620	17.77		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	02/11/2023	Bond Future	11.47	Call		2,521.10000	2.52110	2,763,090	17.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,207.97000	6.20797	5,816,530	17.74	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		4,676.99000	4.67699	5,017,510	16.99	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,754.55000	4.75455	4,448,070	16.99	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		4,708.71000	4.70871	5,050,520	17.01	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,726.78000	4.72678	4,421,590	17.01	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		4,645.64000	4.64564	4,984,850	16.98	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,782.77000	4.78277	4,474,980	16.98	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		2,900.42000	2.90042	3,149,960	15.82	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,863.90000	7.86390	7,452,590	15.82	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		2,923.27000	2.92327	3,174,140	15.83	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,821.19000	7.82119	7,411,210	15.83	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		2,877.66000	2.87766	3,125,880	15.81	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,906.80000	7.90680	7,494,170	15.81	0.00	0	
Total R2048 Option											0.00	0	3,00
Total For R2048											0.00	0	257,65
R209	On	04/05/2023	Bond Future			11.22736	67.15990	11.32926	66.64601	14.31	9,402,386.00	140	19,4
R209	On	03/08/2023	Bond Future			11.31870	68.55009	11.42414	68.02583	15.34	0.00	0	8,70
R209	On	02/11/2023	Bond Future			11.40761	66.85125	11.51680	66.31593	15.72	0.00	0	50
R209	On	01/02/2024	Bond Future			11.49840	68.27752	11.61152	67.73073	14.64	0.00	0	
R209	On	02/05/2024	Bond Future			11.59752	66.56453	11.71482	66.00606	14.30	0.00	0	
Total R209 Future											9,402,386.00	140	28,70
R209	On	04/05/2023	Bond Future	10.00	Call		0.36000	0.00036	0,660	12.85	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		7,164.37000	7.16437	6,650,780	12.85	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		21.04000	0.02104	34,250	13.15	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,369.83000	4.36983	3,869,150	13.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		311.17000	0.31117	433,520	13.87	0.00	0	1,20
R209	On	04/05/2023	Bond Future	11.09	Put		1,656.10000	1.65610	1,299,870	14.03	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		456.98000	0.45698	618,760	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,621.03000	1.62103	1,268,920	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		473.67000	0.47367	639,610	14.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,586.36000	1.58636	1,238,410	14.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		1,991.93000	1.99193	1,600,390	13.87	0.00	0	8,20
R209	On	04/05/2023	Bond Future	11.50	Call		1,441.49000	1.44149	1,773,820	14.77	0.00	0	2,20
R209	On	04/05/2023	Bond Future	11.50	Put		592.79000	0.59279	411,230	14.77	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,539.56000	5.53956	6,045,380	16.59	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		15.72000	0.01572	7,650	16.59	0.00	0	9,70
R209	On	04/05/2023	Bond Future	11.09	Call		440.62000	0.44062	598,280	14.03	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,910.31000	3.91031	4,263,470	16.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/08/2023	Bond Future	11.95	Put		1,380.10000	1.38010	1,209,000	16.47	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		866.47000	0.86647	1,007,020	14.54	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,586.58000	4.58658	4,202,870	14.54	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,845.89000	3.84589	4,196,250	16.44	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,409.40000	1.40940	1,235,500	16.44	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,878.06000	3.87806	4,229,820	16.45	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,394.68000	1.39468	1,222,180	16.45	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		225.69000	0.22569	274,930	14.03	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,822.55000	7.82255	7,347,530	14.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,761.26000	2.76126	3,018,950	15.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,581.45000	3.58145	3,303,820	15.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,712.76000	2.71276	2,967,740	15.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,632.24000	3.63224	3,351,900	15.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,736.96000	2.73696	2,993,290	15.85	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,606.77000	3.60677	3,327,780	15.85	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,012.16000	5.01216	5,356,880	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,584.41000	2.58441	2,382,340	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,041.49000	5.04149	5,387,210	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,568.16000	2.56816	2,367,090	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,983.11000	4.98311	5,326,820	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,601.00000	2.60100	2,397,920	15.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,721.12000	2.72112	2,959,540	14.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,271.41000	5.27141	4,951,360	14.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,680.24000	2.68024	2,916,370	13.99	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,330.39000	5.33039	5,008,050	13.99	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,700.64000	2.70064	2,937,920	14.00	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,300.83000	5.30083	4,979,640	14.00	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											9,402,386.00	140	58,85
R210	On	04/05/2023	Bond Future			224.39775	224.39775	224.32838	224.32838		56,997,028.50	254	13
R210	On	03/08/2023	Bond Future			229.09835	229.09835	229.02836	229.02836		58,190,980.90	254	37
R210	On	02/11/2023	Bond Future			230.85099	230.85099	230.77974	230.77974		0.00	0	
R210	On	01/02/2024	Bond Future			235.82944	235.82944	235.75634	235.75634		0.00	0	
R210	On	02/05/2024	Bond Future			237.61224	237.61224	237.53705	237.53705		0.00	0	
Total R210 Future											115,188,009.40	508	50
Total For R210											115,188,009.40	508	50
R213	On	04/05/2023	Bond Future			10.30576	83.86772	10.34213	83.69799	10.01	0.00	0	20,27
R213	On	03/08/2023	Bond Future			10.38753	85.60379	10.42547	85.43093	10.16	198,515,189.01	2,319	13,73
R213	On	02/11/2023	Bond Future			10.47055	83.86392	10.51025	83.68743	10.45	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	01/02/2024	Bond Future			10.56023	85.65330	10.60187	85.47300		9.52	0.00	0	
R213	On	02/05/2024	Bond Future			10.65253	83.90200	10.69624	83.71768		9.10	0.00	0	
Total R213 Future												198,515,189.01	2,319	34,51
R213	On	04/05/2023	Bond Future	10.73	Call			2,080.57000	2.08057	2,200,130	11.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			297.69000	0.29769	247,520	11.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,117.48000	2.11748	2,238,090	11.49	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			289.29000	0.28929	240,170	11.49	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,154.54000	2.15454	2,276,180	11.52	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			281.06000	0.28106	232,970	11.52	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			472.88000	0.47288	440,390	11.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,682.64000	5.68264	5,823,340	11.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			466.97000	0.46697	434,810	11.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,718.56000	5.71856	5,859,580	11.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			461.03000	0.46103	429,190	11.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,646.65000	5.64665	5,787,020	11.60	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			4,267.79000	4.26779	4,379,150	11.28	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,658.45000	1.65845	1,593,320	11.28	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			4,297.00000	4.29700	4,408,750	11.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,645.04000	1.64504	1,580,300	11.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			4,326.28000	4.32628	4,438,420	11.30	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,631.73000	1.63173	1,567,380	11.30	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,355.84000	1.35584	1,304,800	10.58	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,956.28000	5.95628	6,084,970	10.56	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,374.84000	1.37484	1,323,230	10.56	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,986.85000	5.98685	6,115,830	10.57	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,365.18000	1.36518	1,313,860	10.57	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			6,017.71000	6.01771	6,146,970	10.58	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,314.36000	2.31436	2,390,520	8.95	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,047.43000	4.04743	3,939,270	8.95	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,333.80000	2.33380	2,410,370	8.96	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,023.66000	4.02366	3,915,910	8.96	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,295.01000	2.29501	2,370,760	8.94	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,071.31000	4.07131	3,962,740	8.94	0.00	0	
Total R213 Option												0.00	0	
Total For R213												198,515,189.01	2,319	34,51
R214	On	04/05/2023	Bond Future			11.58753	63.21521	11.68942	62.69032		15.93	0.00	0	10,8
R214	On	03/08/2023	Bond Future			11.68017	64.52375	11.78549	63.98829		17.10	0.00	0	14,2
R214	On	02/11/2023	Bond Future			11.77317	62.59080	11.88210	62.04399		17.67	0.00	0	
R214	On	01/02/2024	Bond Future			11.87095	63.92619	11.98373	63.36771		16.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/05/2024	Bond Future			11.96865	61.97061	12.08536	61.40017		16.41	0.00	0	
Total R214 Future												0.00	0	25,0€
R214	On	04/05/2023	Bond Future	11.36	Call			345.83000	0.34583	474,050	15.66	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			2,068.35000	2.06835	1,671,680	15.66	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			359.50000	0.35950	491,470	15.68	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			2,028.63000	2.02863	1,635,710	15.68	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			373.50000	0.37350	509,250	15.69	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			1,989.31000	1.98931	1,600,170	15.69	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			1,759.73000	1.75973	1,559,020	18.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			3,589.09000	3.58909	3,925,310	18.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			1,742.64000	1.74264	1,543,400	18.30	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,527.18000	3.52718	3,860,430	18.26	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			1,777.12000	1.77712	1,574,910	18.26	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			3,558.02000	3.55802	3,892,770	18.28	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,277.69000	2.27769	2,506,990	17.25	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			4,439.63000	4.43963	4,122,120	17.25	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,299.61000	2.29961	2,530,310	17.26	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,408.96000	4.40896	4,092,850	17.26	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,255.71000	2.25571	2,483,600	17.23	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,470.30000	4.47030	4,151,380	17.23	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,483.91000	3.48391	3,238,950	17.07	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			4,271.86000	4.27186	4,586,470	17.08	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,462.83000	3.46283	3,218,960	17.08	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			4,299.24000	4.29924	4,614,940	17.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,442.08000	3.44208	3,199,300	17.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			4,244.76000	4.24476	4,558,280	17.07	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			2,763.50000	2.76350	3,000,020	16.09	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,919.73000	5.91973	5,585,810	16.09	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			2,784.11000	2.78411	3,021,760	16.10	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,887.90000	5.88790	5,555,110	16.10	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			2,805.04000	2.80504	3,043,840	16.11	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,856.45000	5.85645	5,524,810	16.11	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	25,0€
Total for Bond												3,360,284,471.14	30,428	1,514,3€
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	

Contract 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 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future												0.00	0	
Total For R209												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future												0.00	0	
Total For R209/R186												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future												0.00	0	
Total For R209/R204												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future												0.00	0	
Total For R209/R208												0.00	0	
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future												0.00	0	
Total For R210												0.00	0	
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future												0.00	0	
Total For R213												0.00	0	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future												0.00	0	
Total For R213/R186												0.00	0	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/05/2023	GOVI			875.77600	875.77600	871.93400	871.93400			1,296,148,480.00	148	26
GOVI	On	03/08/2023	GOVI			893.90500	893.90500	889.98700	889.98700			1,296,162,250.00	145	57
GOVI	On	02/11/2023	GOVI			912.86200	912.86200	908.86100	908.86100			0.00	0	
GOVI	On	01/02/2024	GOVI			932.34300	932.34300	928.25600	928.25600			0.00	0	
GOVI	On	02/05/2024	GOVI			952.01700	952.01700	947.84200	947.84200			0.00	0	
Total GOVI Future												2,592,310,730.00	293	83
GOVI	On	04/05/2023	GOVI	852.86	Call			190,740.00000	19.07400	229,160,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	04/05/2023	GOVI	852.87	Call			190,640.00000	19.06400	229,060,000		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			190,540.00000	19.05400	228,960,000		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			527,770.00000	52.77700	566,950,000		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			527,670.00000	52.76700	566,850,000		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			527,570.00000	52.75700	566,750,000		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			230,610.00000	23.06100	270,620,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			230,510.00000	23.05100	270,520,000		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			230,410.00000	23.04100	270,420,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			482,660.00000	48.26600	523,530,000		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			482,560.00000	48.25600	523,430,000		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			482,760.00000	48.27600	523,630,000		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			31,380.00000	3.13800	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	10,270,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			31,480.00000	3.14800	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			0.00000	0.00000	10,470,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			31,280.00000	3.12800	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	10,370,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												2,592,310,730.00	293	83
Total for GOVI												2,592,310,730.00	293	83
AL37	On	04/05/2023	Index Future			883.08200	883.08200	882.52900	882.52900			0.00	0	
AL37	On	03/08/2023	Index Future			901.36200	901.36200	900.80200	900.80200			0.00	0	
AL37	On	02/11/2023	Index Future			920.47700	920.47700	919.90500	919.90500			0.00	0	
AL37	On	01/02/2024	Index Future			940.12100	940.12100	939.53600	939.53600			0.00	0	
AL37	On	02/05/2024	Index Future			959.96000	959.96000	959.36000	959.36000			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/05/2023	Index Future			1,016.66900	1,016.66900	1,012.30400	1,012.30400			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
AL7T	On	03/08/2023	Index Future			1,037.71400	1,037.71400	1,033.26300	1,033.26300			0.00	0	
AL7T	On	02/11/2023	Index Future			1,059.72100	1,059.72100	1,055.17600	1,055.17600			0.00	0	
AL7T	On	01/02/2024	Index Future			1,082.33600	1,082.33600	1,077.69300	1,077.69300			0.00	0	
AL7T	On	02/05/2024	Index Future			1,105.17600	1,105.17600	1,100.43200	1,100.43200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/05/2023	Index Future			888.34400	888.34400	884.42000	884.42000			0.00	0	
ALBI	On	03/08/2023	Index Future			906.73300	906.73300	902.73200	902.73200			0.00	0	
ALBI	On	02/11/2023	Index Future			925.96200	925.96200	921.87600	921.87600			0.00	0	
ALBI	On	01/02/2024	Index Future			945.72300	945.72300	941.54900	941.54900			0.00	0	
ALBI	On	02/05/2024	Index Future			965.68000	965.68000	961.41600	961.41600			0.00	0	
Total ALBI Future												0.00	0	11
Total For ALBI												0.00	0	11
IGOV	On	04/05/2023	Index Future			327.87800	327.87800	327.61500	327.61500			0.00	0	65
IGOV	On	03/08/2023	Index Future			334.74600	334.74600	334.47900	334.47900			0.00	0	
IGOV	On	02/11/2023	Index Future			341.92400	341.92400	341.65100	341.65100			0.00	0	
IGOV	On	01/02/2024	Index Future			349.29900	349.29900	349.01900	349.01900			0.00	0	
IGOV	On	02/05/2024	Index Future			356.74500	356.74500	356.45900	356.45900			0.00	0	
Total IGOV Future												0.00	0	65
Total For IGOV												0.00	0	65
Total for Index												0.00	0	77
JIBAR F	On	19/04/2023	Jibar Future			7.96500	92.03500	7.97000	92.03000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			8.02000	91.98000	8.03000	91.97000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			8.26500	91.73500	8.24000	91.76000			0.00	0	
JIBAR F	On	19/07/2023	Jibar Future			8.28000	91.72000	8.27000	91.73000			0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			8.35000	91.65000	8.34500	91.65500			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.37500	91.62500	8.36000	91.64000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			8.27000	91.73000	8.26000	91.74000			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			8.08000	91.92000	8.09000	91.91000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.82000	92.18000	7.84500	92.15500			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.74500	92.25500	7.75500	92.24500			0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			7.68000	92.32000	7.69500	92.30500			0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			7.71000	92.29000	7.70000	92.30000			0.00	0	
Total Jibar Future												0.00	0	
Total For JIBAR FUTURE												0.00	0	
Total for Jibar												0.00	0	
Total for Derivatives :											5,952,595,201.14	30,721	1,515,91	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABCPI3 On 07/12/2023 Spot Bond			4.53000	331.58077	4.53000	331.55027				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.79586				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.32431				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.55500	103.11937	9.55500	103.09293				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.68000	90.62822	11.68000	90.59996				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.46426				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.18378				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.73480				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.81538				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.05350				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.59216				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.90368				0.00	0	
Total ABFN25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.96937				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.33381				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.86202				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.97156				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.77321				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.91170				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.98778				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.20049				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.65252				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.03917				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.76325				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.38431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.07221				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.07300				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.51424				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.12681				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.15848				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.57832				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.20622				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.07879				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.21227				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.68095				0.00	0	50,000,00
Total ABFN53 SPOT										0.00	0	50,000,00
Total For ABFN53										0.00	0	50,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.55641				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.48587				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.52397				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.43541				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.47748				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.08505				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.29739				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.35849				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	101.46661				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.62621				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.88973				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.49504				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.14550				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.75601				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.04889				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.42493				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.44487				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.03000	8.03000	8.03000	159.24804				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	73.21331	100.00000	73.05443				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	166.96761				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	215.53163				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	240.95645				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.47000	8.47000	8.47000	109.65309				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.07000	107.49548	9.07000	107.46914				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.88000	111.09814	8.88000	111.07149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.10500	101.29849	8.10500	101.27679				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.46500	9.46500	9.46500	102.14986				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.26500	99.56335	9.26500	99.53885				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.37255	100.00000	15.33872				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.18000	332.29031	4.18000	332.26290				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.34500	11.34500	11.34500	102.42624				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.70865				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.69360				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.66833				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.05640				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.43495				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	101.81291				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.09011				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.31064				0.00	400,000,000	550,000,000
Total AGL03 SPOT										0.00	400,000,000	550,000,000
Total For AGL03										0.00	400,000,000	550,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.94571				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	105.35271				0.00	0	233,485,200
Total AGRIA1 SPOT										0.00	0	233,485,200
Total For AGRIA1										0.00	0	233,485,200
AGT01 On 10/10/2023 Spot Bond					0.00000	101.70307				0.00	3,363,000,000	1,681,500,000
Total AGT01 SPOT										0.00	3,363,000,000	1,681,500,000
Total For AGT01										0.00	3,363,000,000	1,681,500,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.90503				0.00	0	8,000,000
Total AGT02 SPOT										0.00	0	8,000,000
Total For AGT02										0.00	0	8,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.40083				0.00	250,000,000	325,000,000
Total AGT03 SPOT										0.00	250,000,000	325,000,000
Total For AGT03										0.00	250,000,000	325,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	107.17063				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.41034				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	99.97512				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A21 On 18/07/2026 Spot Bond					0.00000	99.97437				0.00	0	
Total AH2A21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.77000	99.01336	8.77000	98.98988				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	99.97351				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	99.97065				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	99.96707				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	99.97659				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF2O On 18/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			990,000,000,000,000.00	49,900,000,000	27,500,000,000	
Total AHF2O3 SPOT									10,000,000,000,000.00	49,900,000,000	27,500,000,000	
Total For AHF2O3									10,000,000,000,000.00	49,900,000,000	27,500,000,000	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.33524				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.66000	101.57081	9.66000	101.54480				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.36708				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.38007				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.43983				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.99087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.71055				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.28284				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.37995				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.43968				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.85718				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.42421				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.48669				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.40980				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.38740				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.46952				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.44116				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	102.33189				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.90180				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.93000	105.56478	7.93000	105.54191				0.00	0	2,717,000.00
Total AIR02 SPOT										0.00	0	2,717,000.00
Total For AIR02										0.00	0	2,717,000.00
AIR04 On 29/05/2024 Spot Bond			10.37500	102.40199	10.37500	102.37337				0.00	0	1,000.00
Total AIR04 SPOT										0.00	0	1,000.00
Total For AIR04										0.00	0	1,000.00
AIR05 On 29/05/2030 Spot Bond			11.82000	95.24729	11.82000	95.21708				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.60695				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.65899				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.17525				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.69000	198.00069	6.69000	197.97106				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.48192				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.81484				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.70821				0.00	0	
Total APF14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.99665				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.50065				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.22470				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.66404				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.53312				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.55406				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	100.57061				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.39157				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.33677				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.33677				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.33677				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	130,000,000,000	130,000,000,000

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 ASC016 SPOT										10,000,000,000,000.00	130,000,000,000	130,000,000,000
Total For ASC016										10,000,000,000,000.00	130,000,000,000	130,000,000,000
ASC01: On 17/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				160,000,000,000,000.00	141,600,000,000	141,600,000,000
Total ASC017 SPOT										10,000,000,000,000.00	141,600,000,000	141,600,000,000
Total For ASC017										10,000,000,000,000.00	141,600,000,000	141,600,000,000
ASN02: On 07/12/2033 Spot Bond			5.42000	255.91404	5.42000	255.88442				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.03000	222.23514	6.03000	222.20579				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.43000	207.20619	5.43000	207.18233				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.34500	118.47714	5.34500	118.46357				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.30288				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.74309				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.63314				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.53643				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.42397				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	101.37708				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 13/09/2025 Spot Bond					0.00000	100.86541				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.47730				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.66380				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.10344				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.97500	4.97500	4.97500	115.55000				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.54500	5.54500	5.54500	106.14690				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.73703				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.80941				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	101.72680				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.31422				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.55500	115.60731	5.55500	115.59338				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.67129				0.00	0	
Total ASN341 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.13596				0.00	0	13,600,00
Total ASN346 SPOT										0.00	0	13,600,00
Total For ASN346										0.00	0	13,600,00
ASN35 On 20/06/2024 Spot Bond					0.00000	100.76257				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.65242				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.65242				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	101.18748				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.85912				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.76658				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.11936				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.45390				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.78398				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.78398				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	100.90827				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	100.72299				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	100.64483				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	100.72022				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	100.99969				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.09590				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	100.56476				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.57650				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.63009				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 31/01/2024 Spot Bond			10.12000	10.12000	10.12000	101.40670				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.81000	10.81000	10.81000	101.51284				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.81004				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.99402				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.14878				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.83848				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	132.70649				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.59500	10.59500	10.59500	101.41817				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.10842				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.74233				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.74233				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.61289				0.00	0	
Total ASN507 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.16500	99.39159	10.16500	99.36452				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.34500	99.07522	9.34500	99.05037				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.89500	98.05125	9.89500	98.02525				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.89500	98.05125	9.89500	98.02525				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.47000	102.66595	8.47000	102.64242				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.42000	103.05724	10.42000	103.02832				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.37000	103.04722	10.37000	103.01845				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.87000	102.66880	9.87000	102.64147				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.87000	102.66880	9.87000	102.64147				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.40342				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.93457				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.50500	102.23975	10.50500	102.21119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.59500	102.10196	10.59500	102.07284				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			10.45500	102.28131	10.45500	102.25252				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	102.66865				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN561 On 24/04/2025 Spot Bond					0.00000	99.81055				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	101.03719				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN587 On 18/03/2024 Spot Bond					0.00000	95.38686				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN595 On 31/01/2024 Spot Bond			9.94500	101.39755	9.94500	101.37037				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN597 On 17/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	99.82940				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	99.81704				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	101.36310				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 31/01/2030 Spot Bond					0.00000	101.01709				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610: On 31/01/2030 Spot Bond					0.00000	102.19363				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611: On 31/03/2024 Spot Bond					0.00000	100.58156				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613: On 06/05/2024 Spot Bond					0.00000	94.50045				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614: On 21/12/2026 Spot Bond					0.00000	100.62239				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617: On 28/02/2024 Spot Bond					0.00000	101.46540				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619: On 11/05/2023 Spot Bond					0.00000	93.86933				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	100.59927				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	101.40576				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	100.38954				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	100.71277				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	100.76208				0.00	0	
Total ASN634 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.13613				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.06042				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.91888				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.16001				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.51765				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.49074				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.31622				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.43491				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.16252				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.76133				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.40901				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.77712				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	100.54557				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	101.92372				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	102.11728				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	101.92372				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	102.14965				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	100.68610				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	100.68987				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	100.96800				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	101.75573				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	102.08657				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	101.56660				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 31/03/2032 Spot Bond					0.00000	100.52219				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.98777				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.36148				0.00	0	48,000,00
Total ASN718 SPOT										0.00	0	48,000,00
Total For ASN718										0.00	0	48,000,00
ASN72: On 12/06/2024 Spot Bond					0.00000	100.87334				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.07933				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	102.06958				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.31555				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.52107				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.66727				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.67481				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.99846				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.99672				0.00	0	
Total ASN748 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.74614				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.71472				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.59884	9.59884	9.59884	106.08524				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.98796				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.35500	10.35500	10.35500	101.99537				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	102.17294				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.98638				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.98846				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.56632				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.32813				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.38428				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.15352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.53412				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	97.09812				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.15935				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.18135				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.18102				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.08707				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.07875				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.07875				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	102.17311				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	100.71894				0.00	600,000,000	300,000,000
Total ASN837 SPOT										0.00	600,000,000	300,000,000
Total For ASN837										0.00	600,000,000	300,000,000
ASN837 On 21/04/2027 Spot Bond					0.00000	99.89655				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83 On 21/04/2027 Spot Bond					0.00000	99.89709				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.89709				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	99.81268				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	104.23338				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.97500	6.97500	6.97500	99.82831				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.02500	7.02500	7.02500	99.82708				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.17500	7.17500	7.17500	99.82339				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	102.16229				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	102.15178				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.66737				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.68259				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.31562				0.00	0	
Total ASN856 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.94372				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	101.99405				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	106.09448				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	105.23514				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.94834				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.94834				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.83769				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.81311				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.81311				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.50964				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.59090				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 20/06/2027 Spot Bond					0.00000	100.76524				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.75772				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	101.93577				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	100.98782				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	99.97281				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.45649				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.84283				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.04500	102.84660	11.04500	102.81606				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN889 On 20/06/2027 Spot Bond					0.00000	92.87502				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	101.88743				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.65974				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91: On 31/07/2027 Spot Bond					0.00000	101.34157				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.36752				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.34157				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.31562				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.32860				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.34806				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.32860				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.34806				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.08377				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	92.46011				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.72746				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	104.39692				0.00	0	
Total ASN936 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.78411				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	102.06308				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.73522				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.70735				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.68231				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.82168				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.66171				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.66737				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.31562				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	102.18330				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.77283				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.68833				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN954 On 20/12/2024 Spot Bond					0.00000	100.64483				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN955 On 30/09/2027 Spot Bond					0.00000	100.48691				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN960 On 07/12/2027 Spot Bond					0.00000	110.72802				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN964 On 20/12/2027 Spot Bond					0.00000	100.81042				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN973 On 20/12/2027 Spot Bond					0.00000	100.65987				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN974 On 24/01/2025 Spot Bond					0.00000	86.83324				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN975 On 31/01/2028 Spot Bond					0.00000	102.25590				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN977 On 20/12/2027 Spot Bond					0.00000	100.70509				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN979 On 02/04/2029 Spot Bond					0.00000	100.25235				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN980 On 14/02/2026 Spot Bond					0.00000	80.00630				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN981 On 15/02/2028 Spot Bond					0.00000	101.61069				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN98: On 17/08/2023 Spot Bond					0.00000	101.29934				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.45797				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.20065				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.17823				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	100.91032				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.65519				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.04330				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.09658				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.09247				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	100.76673				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.05500	99.64664	7.05500	99.62802				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.63674				0.00	0	
Total BAW34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.02398				0.00	0	200,000,00
Total BAW36 SPOT										0.00	0	200,000,00
Total For BAW36										0.00	0	200,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.01960				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.36751				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.41525				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.64843				0.00	0	100,000,00
Total BAWGL2 SPOT										0.00	0	100,000,00
Total For BAWGL2										0.00	0	100,000,00
BAYA72 On 31/03/2026 Spot Bond			11.79500	11.79500	11.79500	101.48844				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.98027				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.20190				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.68138				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.59977				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.68901				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.29705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.10194				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.68827				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.56692				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.57769				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.56636				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.31986				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.56198				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.83111				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.60099				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.60002				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.58445				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.65639				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.76177				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.66805				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.65677				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	100.65249				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	100.65639				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.65677				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	100.67929				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.90000	8.90000	8.90000	96.88326				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.94439				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.94045				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.46906				0.00	0	
Total BDX36 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.89370				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.43688				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.84642				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.64282				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.36278				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.96795				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.36653				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.43900				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.63115				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.91157				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.87704				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.56500	104.63965	8.56500	104.61541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.13801				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	102.11823				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.49968				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.51196				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.11569				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.03648				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.79700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.03300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.87400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.13600				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.10764				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPS0: On 01/03/2029 Spot Bond					0.00000	101.12037				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0: On 15/02/2030 Spot Bond					0.00000	100.77462				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.27027				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.68550				0.00	0	9,000,00
Total BPPF20 SPOT										0.00	0	9,000,00
Total For BPPF20										0.00	0	9,000,00
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.11940				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.09181				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.79271				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.38365				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.47982				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.34145				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.14649				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.98888				0.00	0	
Total BPPF37 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For BPPF37										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.41970				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.93222				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.57313				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.56182				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.25967				0.00	200,000,000	340,000,000
Total CBL29 SPOT										0.00	200,000,000	340,000,000
Total For CBL29										0.00	200,000,000	340,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	101.73784				0.00	0	500,000,000
Total CBL30 SPOT										0.00	0	500,000,000
Total For CBL30										0.00	0	500,000,000
CBL31 On 21/11/2025 Spot Bond					0.00000	101.27531				0.00	200,000,000	100,000,000
Total CBL31 SPOT										0.00	200,000,000	100,000,000
Total For CBL31										0.00	200,000,000	100,000,000
CCT01 On 23/06/2023 Spot Bond			8.39500	104.69572	8.39500	104.67200				0.00	0	9,000,000
Total CCT01 SPOT										0.00	0	9,000,000
Total For CCT01										0.00	0	9,000,000
CCT02 On 12/06/2024 Spot Bond			8.59500	107.27068	8.59500	107.24589				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.24500	104.29245	9.24500	104.26685				0.00	0	5,000,000
Total CCT03 SPOT										0.00	0	5,000,000
Total For CCT03										0.00	0	5,000,000
CCT04 On 17/07/2027 Spot Bond			10.28500	10.28500	10.28500	102.24880				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.37010				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.51379				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.77452				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.76496				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.50496				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.44204				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.51368				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.67679				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.58000	101.65135	9.58000	101.62551				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	104.71024	8.70700	103.50600				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	102.16895				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.62766				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.88500	100.52665	10.88500	100.49770				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	108.33543	6.50000	103.35300				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.29200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.46000	159.43253	6.46000	159.40948				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.57000	153.83990	8.57000	153.80903				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.22500	102.28075	9.22500	102.25569				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.12186				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.17332				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.23400				0.00	0	12,000,00
Total CLN504 SPOT										0.00	0	12,000,00
Total For CLN504										0.00	0	12,000,00
CLN516 On 15/03/2025 Spot Bond			100.00000		0.00000	100.81487				0.00	0	
Total CLN516 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	101.98335				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.41664				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 24/04/2023 Spot Bond					0.00000	99.82042				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	99.76716				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.88990				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.70828				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 20/06/2023 Spot Bond					0.00000	100.70161				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	99.97288				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.12500	102.98433	10.12500	102.95624				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.82137				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	99.46798				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	99.99975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	159.96800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	100.71652				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.59500	102.71714	9.59500	102.69054				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.64500	101.27376	9.64500	101.24785				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.73500	105.33746	9.73500	105.30981				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			9.78500	9.78500	9.78500	326.76989				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.60435				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.59176				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.32066				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	99.99968				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	142.36700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	101.63627				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.09500	104.43774	10.09500	104.50730				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			9.59500	105.65145	9.59500	105.62411				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	101.90885				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	101.38531				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	100.81995				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.04409				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	101.57627				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			9.82500	104.65872	9.82500	104.63099				0.00	0	8,000,00
Total CLN571 SPOT										0.00	0	8,000,00
Total For CLN571										0.00	0	8,000,00
CLN57(On 12/11/2025 Spot Bond					0.00000	101.64317				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	101.58141				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.79735				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.74667				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.97334				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.39519				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.68111				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.85791				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.97338				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.36658				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.76610				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.03125				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.66178				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.43543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.43702				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.88000	157.31846	4.88000	125.93402				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.56261				0.00	0	8,000,00
Total CLN593 SPOT										0.00	0	8,000,00
Total For CLN593										0.00	0	8,000,00
CLN593 On 27/06/2024 Spot Bond					0.00000	100.54939				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.30656				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.06500	9.06500	9.06500	103.76595				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.38203				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.87898				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.66178				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.66178				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.69500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.65000	8.65000	8.65000	101.80795				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.69663				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.95981				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.37604				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.34685				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.22500	104.34354	9.22500	104.31726				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	
CLN610 On 23/10/2024 Spot Bond					0.00000	102.09060				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.60764				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.99907				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	180,000,00
Total CLN613 SPOT										0.00	0	180,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN613										0.00	0	180,000,00
CLN613 On 30/11/2023 Spot Bond					0.00000	101.29881				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	95.56900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.92283				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.18766				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.89826				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.25756				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	101.54091				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.60325				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.94500	61.40130	12.94500	80.28897				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.58321				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.29500	99.87967	10.29500	99.85197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.53635				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.53011				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.18925				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.70817				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.63632				0.00	0	120,000,00
Total CLN635 SPOT										0.00	0	120,000,00
Total For CLN635										0.00	0	120,000,00
CLN635 On 21/11/2024 Spot Bond					0.00000	101.33507				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.53179				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	102.77992				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.62299				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.33955				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 18/12/2024 Spot Bond					0.00000	100.65341				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	102.11187				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.65417				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.63410				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.17276				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.53179				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.53179				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	96.32700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.75795				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.43698				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.06200				0.00	0	
Total CLN658 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.54300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	128.39500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	153.20100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.53242				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.73236				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	102.77043				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.65232				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.63818				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.45697	162.18357	5.45697	131.78677				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.45697	162.18357	5.45697	131.78762				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.66097				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.72173				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.60838				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.27193				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.94918				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.59034				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.60157				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.76421				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.67837				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.67816				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.77274				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.47173				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	100.61912				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.81030				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.09871				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.61473				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.85785				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.66463				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.87350				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.65025				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.75210				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.40133				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.60894				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.04313				0.00	0	
Total CLN710 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.28263				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.73615				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.46318				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.61174				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.61174				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.61174				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.09537				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.77405				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.10603				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.42414				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.06054				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.12474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.57743				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.57743				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.57743				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.58444				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.58444				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.58444				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.58774				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.61008				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.23862				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.61886				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.78351				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.45739				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.79903				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.05815				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	118.61700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	94.22823				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.51659				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.53533				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.92124				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.25900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	102.36823				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.35770				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	100.61905				0.00	0	
Total CLN747 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	102.15219				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.74732				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.82137				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.36516				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.59519				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	101.53723				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.31157				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.46541				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.44240				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.88365				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.61391				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.86525				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.94746				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.53723				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.62358				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.14348				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.36598				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	82.97131				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	87.94705				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77: On 28/08/2028 Spot Bond					0.00000	101.27751				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	102.20727				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			5.55000	5.55000	5.55000	106.67277				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.25068				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	101.43235				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	101.95529				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	101.96565				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	101.64723				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.01747				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.04027				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.50964				0.00	0	
Total CLN785 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.56282				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.50964				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	111.68911				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.52178				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	102.16274				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.58300				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	102.16274				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.97027				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.16274				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.50971				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.16274				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.16289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.17279				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.17279				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.32204				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	87.32291				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	105.58461				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.97187				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	99.91424				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.18326				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.32866				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	102.03820				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.58035				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			8.90000	96.90644	8.90000	96.88326				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.58374				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	99.88604				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	102.16274				0.00	0	565,000,00
Total CLN815 SPOT										0.00	0	565,000,00
Total For CLN815										0.00	0	565,000,00
CLN816 On 31/07/2025 Spot Bond					0.00000	102.16295				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	102.18326				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.95530				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.16274				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.16295				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.50972				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	102.16295				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.16295				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	102.16258				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	102.16295				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.27557				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.16274				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	105.01965				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.09079				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	102.16258				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.12000	9.12000	9.12000	104.71673				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.31548				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.31562				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.31562				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.31551				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.50970				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.66209				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	102.76699				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	98.46700				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.91200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	97.29800				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.98230				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	102.02313				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	102.04332				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN847 On 31/03/2025 Spot Bond					0.00000	100.50972				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.50970				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.50932				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	102.29771				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.60086				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.66737				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.69901				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.74643				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.76148				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.66051				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.27253				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	84.13756				0.00	0	
Total CLN858 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	102.16295				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.70504				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.65983				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	100.95148				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	116.76375				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.08000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.82700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86 On 31/01/2025 Spot Bond					0.00000	102.38033				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.34906				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	101.91399				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.93458				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	101.92422				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.71574				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.31548				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.67867				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.67693				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.67693				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	101.89250				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.90969				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.38203				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.38015				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.08114				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.90347				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.85558				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.65614				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.65614				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.47844				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.62648				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.59000	5.59000	5.59000	125.70268				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	108.27049				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.74274				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.70359				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.16295				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.68381				0.00	0	
Total CLN894 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.31548				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.50964				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.36513				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	65.28267				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	64.79306				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.14500	11.14500	11.14500	107.29348				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.12800				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.68000	10.68000	10.68000	102.73829				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.91671				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.79150				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.73747				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.93644				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.16700				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	102.58800				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	100.74290				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.69263				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	102.16244				0.00	0	64,000,00
Total CLN912 SPOT										0.00	0	64,000,00
Total For CLN912										0.00	0	64,000,00
CLN913 On 20/12/2027 Spot Bond					0.00000	100.73522				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	98.68900				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	100.86645				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	99.51100				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.15575				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN918 On 20/12/2027 Spot Bond					0.00000	100.66440				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.12176				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.12176				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.93042				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	100.93042				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	100.93144				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.87247				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.78780				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.79531				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	100.79155				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.74133				0.00	0	58,000,00
Total CLN928 SPOT										0.00	0	58,000,00
Total For CLN928										0.00	0	58,000,00
CLN929 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN929										0.00	0	
CLN93 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	
CLN93 On 20/06/2028 Spot Bond					0.00000	99.41870				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.52961				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN93 On 20/06/2028 Spot Bond			12.14000	12.14000	12.14000	104.13955				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN93 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	
CLN93 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	
CLN93 On 20/03/2026 Spot Bond					0.00000	100.82003				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN93 On 20/03/2025 Spot Bond					0.00000	100.56878				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN93 On 20/03/2027 Spot Bond					0.00000	100.62207				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.39819				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94 On 20/03/2026 Spot Bond					0.00000	100.55925				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94 On 20/06/2030 Spot Bond					0.00000	100.53690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	100.15710				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.19500	104.69879	10.19500	104.66994				0.00	0	6,000,00
Total COJ05 SPOT										0.00	0	6,000,00
Total For COJ05										0.00	0	6,000,00
COJ08 On 22/06/2026 Spot Bond			10.88500	105.14480	10.88500	105.11418				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.28500	102.45252	11.28500	102.42162				0.00	0	5,000,00
Total COJG01 SPOT										0.00	0	5,000,00
Total For COJG01										0.00	0	5,000,00
COT02 On 03/04/2028 Spot Bond			12.65500	91.56335	12.65500	91.53266				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.24500	96.63776	11.24500	96.60871				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.45527				0.00	0	1,150,000,00
Total DSY02 SPOT										0.00	0	1,150,000,00
Total For DSY02										0.00	0	1,150,000,00
DSY03 On 21/11/2024 Spot Bond			9.99500	9.99500	9.99500	104.89785				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.14487				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.74118				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.11244				0.00	0	200,000,00
Total DSY06 SPOT										0.00	0	200,000,00
Total For DSY06										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY07 On 21/05/2029 Spot Bond					0.00000	101.34999				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.44123				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.69498				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.71767				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.73224				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.99500	102.10453	8.99500	102.07972				0.00	0	2,000,00
Total DV24 SPOT										0.00	0	2,000,00
Total For DV24										0.00	0	2,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	101.55420	9.69000	101.52765				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.55420	9.69000	101.52765				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.19500	99.51851	10.19500	99.49117				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.42000	100.24444	10.42000	100.21631				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	101.61888	10.10000	101.59122				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.61888	10.10000	101.59122				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	100.36630				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.53603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.21565				0.00	0	2,550,000.00
Total DVF26 SPOT										0.00	0	2,550,000.00
Total For DVF26										0.00	0	2,550,000.00
DVF27 On 02/04/2029 Spot Bond					0.00000	99.40173				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.07413				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	102.13357				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.25143				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.40657				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	101.71681				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	101.85992				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.86808				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	103.88323				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC26 On 15/12/2026 Spot Bond					0.00000	103.50412				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.32586				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.68000	117.85360	5.68000	117.83931				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.54500	103.16210	5.54500	103.14971				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	150.20941	2.25000	150.20479				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.74500	159.38135	4.74500	159.36568				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.77000	143.56726	4.77000	143.55303				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.79000	137.67867	4.79000	137.66494				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.50000	121.73834	5.50000	121.72400				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.41500	106.95257	5.41500	106.94011				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	150.20941	2.25000	150.20479				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	193.79659				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	190.65146				0.00	0	
Total ELN002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN002										0.00	0	
ELN002 On 23/09/2024 Spot Bond					0.00000	178.55565				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	148.53081				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	147.52770				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	143.59314				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	133.50887				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	128.48134				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	130.51373				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	108.14255				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 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	
ELN018 On 02/04/2027 Spot Bond					0.00000	107.06970				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	117.32493				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.30500	104.32408	10.30500	104.29513				0.00	0	2,000,00

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 EMM03 SPOT										0.00	0	2,000,00
Total For EMM03										0.00	0	2,000,00
EMM04 On 16/05/2028 Spot Bond			12.47000	12.47000	12.47000	97.00001				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.52000	12.52000	12.52000	95.35006				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			10.39500	10.39500	10.39500	103.00692				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.39500	10.39500	10.39500	102.98957				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.34000	12.34000	12.34000	99.39568				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.39000	11.39000	11.39000	101.49115				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.84000	14.84000	14.84000	94.61687				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.10768				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.95471				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.05657				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.14777				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 28/05/2024 Spot Bond					0.00000	101.90336				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.99338				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.22038				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.82127				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.62704				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.55526				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.73370				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.63181				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.70399				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.38382				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.94149				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.57852				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.15754				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.83944				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	101.44421				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.50945				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	102.04631				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.47402				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	101.52229				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	101.49806				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	101.54633				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	101.49836				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	101.47938				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	101.49022				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.52207				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB10 On 17/02/2028 Spot Bond					0.00000	101.55412				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.57815				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.19500	96.92237	9.19500	96.89857				0.00	0	11,971,108,40
Total ES26 SPOT										0.00	0	11,971,108,40
Total For ES26										0.00	0	11,971,108,40
ES26/R On 02/04/2026 Spot Bond			7.85000	100.33717	7.85000	100.31606				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.95500	74.54125	12.05500	74.04232				0.00	0	6,129,386,60
Total ES33 SPOT										0.00	0	6,129,386,60
Total For ES33										0.00	0	6,129,386,60
ES33/R On 15/09/2033 Spot Bond			7.50000	100.68258	7.50000	100.66243				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.41500	71.49784	12.51500	70.92490				0.00	0	1,061,742,10
Total ES42 SPOT										0.00	0	1,061,742,10
Total For ES42										0.00	0	1,061,742,10
ES42/R On 25/04/2042 Spot Bond			8.50000	99.84005	8.50000	99.81722				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.33000	11.33000	11.33000	102.58724				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.29500	14.29500	14.29500	96.28290				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	101.64837				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.52802				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.94149				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.51880				0.00	200,000,000	100,000,00
Total FIFB19 SPOT										0.00	200,000,000	100,000,00
Total For FIFB19										0.00	200,000,000	100,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.34987				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.89391				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.57261				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.32455				0.00	0	9,000,00
Total FIFG03 SPOT										0.00	0	9,000,00
Total For FIFG03										0.00	0	9,000,00
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.38326				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.39796				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	103.60004				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.90243				0.00	102,400,000	5,047,600,00
Total FRB25 SPOT										0.00	102,400,000	5,047,600,00
Total For FRB25										0.00	102,400,000	5,047,600,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.18593				0.00	0	15,000,00
Total FRB26 SPOT										0.00	0	15,000,00
Total For FRB26										0.00	0	15,000,00
FRB27 On 03/06/2026 Spot Bond			8.97500	107.03551	8.97500	107.00969				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.05498				0.00	0	37,000,00
Total FRB28 SPOT										0.00	0	37,000,00
Total For FRB28										0.00	0	37,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.49493				0.00	0	500,000,00
Total FRB29 SPOT										0.00	0	500,000,00
Total For FRB29										0.00	0	500,000,00
FRB30 On 19/04/2026 Spot Bond			8.89500	98.06490	8.89500	98.04146				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.94891				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.45013				0.00	400,000,000	200,000,00
Total FRB32 SPOT										0.00	400,000,000	200,000,00
Total For FRB32										0.00	400,000,000	200,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	100.45757				0.00	200,000,000	100,000,00
Total FRB33 SPOT										0.00	200,000,000	100,000,00
Total For FRB33										0.00	200,000,000	100,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	102.62518				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.84405				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB123 On 07/12/2023 Spot Bond			4.15000	332.35127	4.15000	332.32411				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	166.89553				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.59000	215.25735	4.59000	215.23736			2,295,000,000,000.00	500,000,000	250,000,000	
Total FRBI28 SPOT									2,295,000,000,000.00	500,000,000	250,000,000	
Total For FRBI28									2,295,000,000,000.00	500,000,000	250,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.92000	4.92000	4.92000	115.89921			0.00	0	0	
Total FRBI29 SPOT									0.00	0	0	
Total For FRBI29									0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	231.93945			0.00	0	0	
Total FRBI33 SPOT									0.00	0	0	
Total For FRBI33									0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.55000	98.25055	5.55000	98.23890			0.00	0	0	
Total FRBI46 SPOT									0.00	0	0	
Total For FRBI46									0.00	0	0	
FRBI50 On 31/12/2050 Spot Bond			5.50000	99.89947	5.50000	99.88761			0.00	0	0	
Total FRBI50 SPOT									0.00	0	0	
Total For FRBI50									0.00	0	0	
FRBZ01 On 28/10/2024 Spot Bond			9.26000	9.26000	9.26000	87.18795			0.00	0	0	
Total FRBZ02 SPOT									0.00	0	0	
Total For FRBZ02									0.00	0	0	
FRBZ01 On 10/12/2024 Spot Bond			9.25000	9.25000	9.25000	86.29421			0.00	0	0	
Total FRBZ03 SPOT									0.00	0	0	
Total For FRBZ03									0.00	0	0	
FRC169 On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	163.27189			0.00	0	0	
Total FRC169 SPOT									0.00	0	0	
Total For FRC169									0.00	0	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0	
Total FRC178 SPOT									0.00	0	0	
Total For FRC178									0.00	0	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	101.10460			0.00	0	0	
Total FRC181 SPOT									0.00	0	0	
Total For FRC181									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
FRC25(On 17/07/2027 Spot Bond					0.00000	101.20435				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.32745				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	100.98466				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.91906				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.57050				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.58737				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.98365				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.36796				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.89742				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.34178				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.23914				0.00	0	44,000,00
Total FRC305 SPOT										0.00	0	44,000,00
Total For FRC305										0.00	0	44,000,00
FRC30(On 31/05/2024 Spot Bond					0.00000	101.96756				0.00	0	
Total FRC308 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.64110				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.70365				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.75043				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.06409				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.83076				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.99738				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.69762				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	97.97475				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.83785				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.70868				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.36702				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.70557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	101.47326				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33(On 25/04/2023 Spot Bond					0.00000	102.47131				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33(On 07/12/2023 Spot Bond					0.00000	101.09762				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34(On 20/02/2024 Spot Bond					0.00000	101.51839				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34(On 20/12/2024 Spot Bond					0.00000	100.84658				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34(On 21/12/2027 Spot Bond					0.00000	100.60488				0.00	0	200,000,00
Total FRC343 SPOT										0.00	0	200,000,00
Total For FRC343										0.00	0	200,000,00
FRC34(On 20/12/2025 Spot Bond					0.00000	99.84325				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34(On 27/03/2024 Spot Bond					0.00000	100.87043				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	102.25035				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34(On 31/07/2023 Spot Bond					0.00000	102.09883				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	101.99122				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	101.25090				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	102.17380				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	102.17843				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	102.13846				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	102.11381				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	102.12984				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	102.11071				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	102.02653				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	100.45544				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.88833				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	101.68295				0.00	0	
Total FRC364 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.99437				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	92.86881				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.31062				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.74405				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.88715				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.26712				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.26040				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.20366				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.21157				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.19286				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.04976				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.65752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.67555				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	97.10770				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.44481				0.00	0	54,000,00
Total FRC384 SPOT										0.00	0	54,000,00
Total For FRC384										0.00	0	54,000,00
FRC384 On 15/02/2025 Spot Bond					0.00000	101.44481				0.00	0	54,000,00
Total FRC385 SPOT										0.00	0	54,000,00
Total For FRC385										0.00	0	54,000,00
FRC385 On 16/02/2025 Spot Bond					0.00000	101.41934				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.41934				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.17905				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.16767				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	102.32092				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	102.34827				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.74193				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 27/03/2024 Spot Bond					0.00000	100.53385				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.16763				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.89486				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond			8.69500	8.69500	8.69500	100.29309				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.88970				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	99.88291				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.94081				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.48500	10.48500	10.48500	102.56460				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	99.20013				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	101.94196				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.86500	12.86500	12.86500	105.54077				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.48000	10.48000	10.48000	104.54840				0.00	0	
Total FRC405 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.34647				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.11414				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.73625				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.05500	11.05500	11.05500	100.93785				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	102.16767				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.43186				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.38836				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.38069				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.38090				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	101.11601				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.42674				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.37230				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.60086				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.61209				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.61209				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.34199				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	102.16758				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.50973				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.53245				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	100.73816				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	102.16773				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.30442				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.31569				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	

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: On 31/10/2026 Spot Bond					0.00000	102.16760				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.31569				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.38058				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.37141				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.73139				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.37000	9.37000	9.37000	105.18468				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.91478				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.92528				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.32867				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.32867				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.75779				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.66252				0.00	0	
Total FRC444 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	102.02011				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.31569				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.90386				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.31569				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.32867				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	100.76522				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.43612				0.00	0	82,000,00
Total FRC451 SPOT										0.00	0	82,000,00
Total For FRC451										0.00	0	82,000,00
FRC45: On 28/10/2023 Spot Bond					0.00000	101.83968				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	101.82056				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	100.67114				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	99.89106				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	99.97019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC457 On 16/11/2027 Spot Bond					0.00000	100.96802				0.00	0	51,000,00
Total FRC457 SPOT										0.00	0	51,000,00
Total For FRC457										0.00	0	51,000,00
FRC458 On 20/12/2029 Spot Bond					0.00000	100.72382				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC459 On 31/07/2025 Spot Bond					0.00000	101.04077				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC460 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	
FRC461 On 30/04/2025 Spot Bond					0.00000	100.97944				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC462 On 30/04/2026 Spot Bond					0.00000	100.93850				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC463 On 20/04/2032 Spot Bond					0.00000	99.91030				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC464 On 20/03/2026 Spot Bond					0.00000	100.57511				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC465 On 06/11/2024 Spot Bond					0.00000	100.46695				0.00	0	64,000,00
Total FRC465 SPOT										0.00	0	64,000,00
Total For FRC465										0.00	0	64,000,00
FRC466 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	58,000,00
Total FRC466 SPOT										0.00	0	58,000,00
Total For FRC466										0.00	0	58,000,00
FRI33 On 28/02/2033 Spot Bond			5.04000	110.88566	5.04000	110.87411				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRI38 On 31/01/2038 Spot Bond			5.29500	119.17290	5.29500	119.15937				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.19382				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.88450				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.58761				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.59359				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.72450				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.15935				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.13424				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.07191				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	99.88042				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.53854				0.00	0	500,000,00
Total FRJ30 SPOT										0.00	0	500,000,00
Total For FRJ30										0.00	0	500,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.46388				0.00	0	
Total FRJ31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.54534				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.83800	4.83800	4.83800	107.58536				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.26500	5.26500	5.26500	119.57920				0.00	0	2,000,00
Total FRS101 SPOT										0.00	0	2,000,00
Total For FRS101										0.00	0	2,000,00
FRS10 On 23/01/2024 Spot Bond					0.00000	101.78626				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.40500	117.64862	5.40500	117.63495				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.40000	234.33081	5.40000	234.30380				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.72500	113.34461	5.72500	113.33045				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	234.30380				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.96000	163.56944	4.96000	163.55238				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	115.97220	3.70500	115.96404				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.34500	118.47714	5.34500	118.46357				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.52000	231.96693	5.52000	231.93945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.52000	231.96693	5.52000	231.93945				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.14000	165.88983	4.14000	165.87622				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.60000	230.40694	5.60000	230.37916				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.54500	115.74206	5.54500	115.72818				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.92000	212.05231	4.92000	212.03074				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.29500	106.13503	6.29500	106.12014				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.13000	210.04127	5.13000	210.01874				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.19000	209.47071	5.19000	209.44791				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.11000	220.75364	6.11000	220.72402				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.24500	106.74498	6.24500	106.73015				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.54500	5.54500	5.54500	115.72818				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS136 On 31/01/2038 Spot Bond			5.33500	118.61591	5.33500	118.60234				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.00000	211.28360	5.00000	211.26168				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.88000	225.04546	5.88000	225.01664				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.13000	210.04127	5.13000	210.01874				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.13000	210.04127	5.13000	210.01874				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS144 On 31/03/2028 Spot Bond			4.53100	215.83622	4.53100	215.81651				0.00	0	
Total FRS144 SPOT										0.00	0	
Total For FRS144										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.91000	163.70971	4.91000	163.69286				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.91000	163.70971	4.91000	163.69286				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.48000	206.73796	5.48000	206.71387				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.52000	206.36426	5.52000	206.33999				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.88000	163.79395	4.88000	163.77724				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.99500	211.33155	4.99500	211.30965				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	206.24663				0.00	0	
Total FRS153 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	99.99994				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.70504				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.49670				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	188.97832				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	152.85896				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	212.70081				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	215.61956				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.64891				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.79204				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.60040				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	101.20898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.07752				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.35982				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.00203				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.60488				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22{ On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	101.61398				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23· On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23; On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23; On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23· On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23; On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23{ On 13/10/2023 Spot Bond					0.00000	107.37166				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	106.95510				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24; On 12/12/2025 Spot Bond					0.00000	73.97304				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24; On 09/12/2023 Spot Bond					0.00000	101.31799				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24· On 29/12/2025 Spot Bond					0.00000	113.87192				0.00	0	
Total FRS244 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	99.92878				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 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	
FRS250 On 22/02/2024 Spot Bond					0.00000	100.61411				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.05571				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	128.64616				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.64309				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.37080				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	100.50418				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	131.27123				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.50653				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.50463				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.58373				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.76415				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	100.43336				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	100.52338				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.21500	10.21500	10.21500	97.46712				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.21500	10.21500	10.21500	97.46712				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	102.06282				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	98.36958				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.29900	11.29900	11.29900	93.14726				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 12/02/2024 Spot Bond					0.00000	95.64308				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 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	
FRS29 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	
FRS29 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	
FRS29 On 09/05/2025 Spot Bond					0.00000	111.92915				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	118.77272				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.51733				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	100.29971				0.00	0	
Total FRS305 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	102.16767				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.65109				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	109.91347				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.39500	9.39500	9.39500	101.20516				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.65755				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	102.69543				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.82903				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	100.97407				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	100.50963				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	102.81896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.79000	3.79000	3.79000	333.06024				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.17000	334.35346	3.17000	334.33497				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	333.59374				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.75526				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.24500	109.25915	5.24500	109.24693				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.89000	68.07407	4.89000	115.52781				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00
Total For FRS81										0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.03000	4.03000	4.03000	166.19120				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	165.39096				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.59000	4.59000	4.59000	331.42838				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.67500	106.90573	8.67500	106.88079				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.74500	104.21491	8.74500	104.19027				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX26 On 01/10/2026 Spot Bond			9.14500	101.46374	9.14500	101.43895				0.00	0	15,976,60
Total FRX26 SPOT										0.00	0	15,976,60
Total For FRX26										0.00	0	15,976,60
FRX27 On 07/03/2027 Spot Bond			9.20500	104.30072	9.20500	104.27521				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.53500	104.64438	9.53500	104.61747				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.20000	99.87830	10.20000	99.85086				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.48000	96.28862	10.48000	96.26146				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.51000	100.56262	10.51000	100.53448				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.20000	68.20537	12.20000	68.18331				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.36416				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.31138				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.27329				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.29916				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.30677				0.00	0	
Total FS7B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS7B1										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	99.92856				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	99.92734				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.88157				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.39555				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.15199				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.19454				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.48670				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.52000	119.87127	4.52000	119.86029				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.09303				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.70400	100.70436	8.70400	100.68134				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.50457				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.40500	102.55448	7.40500	102.53410				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.62329				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.58690				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.45604				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.41805				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.96618				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.36114				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.11111				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.31746				0.00	0	300,000,00
Total GRT32 SPOT										0.00	0	300,000,00
Total For GRT32										0.00	0	300,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	100.54599				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.73692				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.52168				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT38 On 31/03/2026 Spot Bond					0.00000	100.44507				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.86845				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.73913				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.83097				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.74633				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.20839				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.07461				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.00057				0.00	0	37,000,0€
Total GRT49 SPOT										0.00	0	37,000,0€
Total For GRT49										0.00	0	37,000,0€
GRT50 On 10/06/2027 Spot Bond					0.00000	101.28205				0.00	0	500,000,0€
Total GRT50 SPOT										0.00	0	500,000,0€
Total For GRT50										0.00	0	500,000,0€
GRT51 On 14/12/2029 Spot Bond					0.00000	100.78824				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.82484				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.70817				0.00	0	
Total GRT53 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.94108				0.00	0	1,210,000,00
Total GRT54 SPOT										0.00	0	1,210,000,00
Total For GRT54										0.00	0	1,210,000,00
GS000: On 08/11/2023 Spot Bond					0.00000	101.50424				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.02500	9.02500	9.02500	100.70552				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.57278				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.32490				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.33098				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.27866				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.50970				0.00	0	30,000,00
Total H12T19 SPOT										0.00	0	30,000,00
Total For H12T19										0.00	0	30,000,00
H12T22 On 31/07/2027 Spot Bond					0.00000	108.85785				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	99.93230				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.04828				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.63149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.43994				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.85694				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.30307				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.94981				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.89359				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.65178				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.30862				0.00	0	20,000,00
Total HILB17 SPOT										0.00	0	20,000,00
Total For HILB17										0.00	0	20,000,00
HILB18 On 05/04/2028 Spot Bond					0.00000	100.31536				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.45000	331.74270	4.45000	331.71291				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.58000	4.58000	4.58000	334.24104				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.39500	101.22541	10.39500	101.19707				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
HWAY3 On 28/02/2033 Spot Bond			5.19000	77.81734	5.19000	111.95826				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.05500	84.87417	12.05500	84.84674			1,672,028,500,000.00		138,700,000	4,879,961,500
Total HWAY34 SPOT									1,672,028,500,000.00		138,700,000	4,879,961,500
Total For HWAY34									1,672,028,500,000.00		138,700,000	4,879,961,500
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.00102	100.00000	10.97641				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.12500	83.80491	12.12500	83.77766			1,566,550,000,000.00		129,200,000	5,173,200,000
Total HWAY35 SPOT									1,566,550,000,000.00		129,200,000	5,173,200,000
Total For HWAY35									1,566,550,000,000.00		129,200,000	5,173,200,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.99568	100.00000	10.97108				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.46000	167.84651	3.46000	167.83583			102,876,012,190,000.00		29,732,951,500	480,007,761,800
Total I2025 SPOT									102,876,012,190,000.00		29,732,951,500	480,007,761,800
Total For I2025									102,876,012,190,000.00		29,732,951,500	480,007,761,800
I2029 On 31/03/2029 Spot Bond			4.07000	121.45978	4.05000	121.58436			256,059,174,140,000.00		62,913,802,000	207,201,127,500
Total I2029 SPOT									256,059,174,140,000.00		62,913,802,000	207,201,127,500
Total For I2029									256,059,174,140,000.00		62,913,802,000	207,201,127,500
I2031 On 31/01/2031 Spot Bond			4.27000	100.72647	4.27000	100.71784				0.00	0	8,000,000,000
Total I2031 SPOT										0.00	0	8,000,000,000
Total For I2031										0.00	0	8,000,000,000
I2033 On 28/02/2033 Spot Bond			4.54000	115.80059	4.54000	115.79008			422,733,549,364,000.00		93,113,116,600	411,485,911,700
Total I2033 SPOT									422,733,549,364,000.00		93,113,116,600	411,485,911,700
Total For I2033									422,733,549,364,000.00		93,113,116,600	411,485,911,700
I2038 On 31/01/2038 Spot Bond			4.64000	128.74961	4.64500	128.66080			983,190,498,560,000.00		211,894,504,000	412,098,027,400
Total I2038 SPOT									983,190,498,560,000.00		211,894,504,000	412,098,027,400
Total For I2038									983,190,498,560,000.00		211,894,504,000	412,098,027,400
I2046 On 31/03/2046 Spot Bond			4.64000	113.25274	4.65000	113.06176			444,992,881,248,000.00		95,903,638,200	480,639,090,500
Total I2046 SPOT									444,992,881,248,000.00		95,903,638,200	480,639,090,500
Total For I2046									444,992,881,248,000.00		95,903,638,200	480,639,090,500
I2050 On 31/12/2050 Spot Bond			4.63000	115.91871	4.65000	115.50146			921,118,719,714,000.00		198,945,727,800	423,793,583,800
Total I2050 SPOT									921,118,719,714,000.00		198,945,727,800	423,793,583,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For I2050										21,118,719,714,000.00	198,945,727,800	423,793,583,800
IBG01 On 07/02/2025 Spot Bond					0.00000	101.48998				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.29423				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.25000	332.14820	4.25000	332.12016				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.34141				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.54818				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.55755				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.06927				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.31746				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.23656				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.73745				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.65718				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.64867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.38194				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.06827				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.09482				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.26548				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.60574				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.35924				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.09697				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.44552				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.47219				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.26363				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.03451				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	101.11141				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.30619				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.11958				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.51928				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.15267				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.71366				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.60205				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.89494				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.57994				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.32656				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.00095				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.96936				0.00	0	
Total IBL204 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.93777				0.00	0	504,000,00
Total IBL206 SPOT										0.00	0	504,000,00
Total For IBL206										0.00	0	504,000,00
IBL208 On 31/01/2025 Spot Bond					0.00000	101.94121				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.32399				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.65428				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.60698				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.79385				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.52048				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.95500	7.95500	7.95500	103.61534				0.00	0	64,000,00
Total IBL222 SPOT										0.00	0	64,000,00
Total For IBL222										0.00	0	64,000,00
IBL223 On 10/05/2027 Spot Bond					0.00000	101.71699				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.47507				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.12808				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.77366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.13126				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.95361				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.82910				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.85258				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.59424				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.85500	8.85500	8.85500	102.96548				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.40673				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.41958				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.11745				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.54946				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.85873				0.00	0	82,000,00
Total IBL237 SPOT										0.00	0	82,000,00
Total For IBL237										0.00	0	82,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL238 On 14/07/2023 Spot Bond					0.00000	100.06985				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.97346				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.02384				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.83467				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.90002				0.00	0	53,000,00
Total IBL242 SPOT										0.00	0	53,000,00
Total For IBL242										0.00	0	53,000,00
IBL243 On 04/08/2023 Spot Bond					0.00000	101.60267				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.76000	9.76000	9.76000	99.55927				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.50618				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.51279				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.90500	101.08936	7.90500	101.28717				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.14818				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.69874				0.00	0	
Total IBL250 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.09817				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.89723				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.75275				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.77045				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.09656				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.79976				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.84132				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.68240				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.14859				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.97500	7.97500	7.97500	100.94672				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.42754				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.27133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.85868				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.18500	102.51514	9.18500	102.48972				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.71476				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.43500	103.97477	9.43500	103.94829				0.00	0	57,000,00
Total IDCG06 SPOT										0.00	0	57,000,00
Total For IDCG06										0.00	0	57,000,00
IDCG08 On 13/05/2030 Spot Bond			10.82000	107.04968	10.82000	107.12096				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.99500	106.35254	9.99500	106.32405				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.77558				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.27272				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.91346				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.68024				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.62390				0.00	0	3,000,00
Total IDCG19 SPOT										0.00	0	3,000,00
Total For IDCG19										0.00	0	3,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.25427				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.86826				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.74500	103.03345	8.74500	103.00923				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.18240				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.93400				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.18457				0.00	200,000,000	100,000,000
Total INLV07 SPOT										0.00	200,000,000	100,000,000
Total For INLV07										0.00	200,000,000	100,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	105.18026				0.00	0	180,000,000
Total INLV08 SPOT										0.00	0	180,000,000
Total For INLV08										0.00	0	180,000,000
INLV09 On 24/08/2026 Spot Bond					0.00000	102.07291				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.25853				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.61018				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.48744				0.00	0	41,000,000
Total INLV12 SPOT										0.00	0	41,000,000
Total For INLV12										0.00	0	41,000,000
INLV13 On 28/06/2028 Spot Bond					0.00000	100.52200				0.00	0	
Total INLV13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.00005				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.64925				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.15145				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.37537				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.77045				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.27645				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.29076				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.25487				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.28364				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.29076				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	101.02878				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.06727				0.00	0	25,000,00

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 IPFG01 SPOT										0.00	0	25,000,00
Total For IPFG01										0.00	0	25,000,00
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.24049				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.71245				0.00	0	18,000,00
Total IV050 SPOT										0.00	0	18,000,00
Total For IV050										0.00	0	18,000,00
IVC140 On 18/04/2024 Spot Bond					0.00000	100.16382				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.03698				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.12016				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.71411				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.05266				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	100.52670				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.01112				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC178 On 09/07/2023 Spot Bond					0.00000	100.16719				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.12500	101.26719	8.12500	101.24503				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.09639				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.13500	101.55049	7.13500	101.53104				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.02390				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.17500	100.68079	8.17500	100.65890				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.02768				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.11500	100.67335	8.11500	100.65163				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.45744				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.96587				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	99.77317				0.00	0	
Total IVC213 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.92051				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.35500	100.08164	8.35500	100.05914				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.68500	102.17720	5.68500	101.56272				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.05000	9.05000	9.05000	101.60206				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	101.95891				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.89114				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.36137				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			9.99500	9.99500	9.99500	99.86472				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.11707				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.36500	9.36500	9.36500	99.67520				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.00006				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.34000	8.34000	8.34000	100.33976				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.96500	8.96500	8.96500	101.04019				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.14363				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.70359				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.69920				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.20999				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.71112				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.21018				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.70133				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.69229				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.19774				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.42921				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC244 On 20/12/2027 Spot Bond					0.00000	100.87493				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.62261				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				99.95646	0.00000	100.10563				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				99.95646	0.00000	100.15549				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.49625				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	99.33311				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	99.21902				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	99.17346				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.45000	8.45000	8.45000	98.85571				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	100.75440				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.12542				0.00	0	
Total KAP014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	102.01397				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	99.94707				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	100.78417				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	101.94661				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	100.78203				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.70699				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.32019				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.15441				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.09213				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.25292				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.41618				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.42754				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.31567				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.33545				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.49500	114.04359	9.49500	114.01438				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.96378				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.01363				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.31817				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.91886				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.63196				0.00	1,500,000,000	1,500,000,000
Total LHC01 SPOT										0.00	1,500,000,000	1,500,000,000
Total For LHC01										0.00	1,500,000,000	1,500,000,000
LHC02 On 19/07/2027 Spot Bond					0.00000	100.78698				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.39043				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.42084				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.45125				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.98885				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.07189				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.20000	14.20000	14.20000	101.42617				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.32178				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.26512				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.81290				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.14402				0.00	7,000,000,000	7,000,000,000
Total MBF072 SPOT										0.00	7,000,000,000	7,000,000,000
Total For MBF072										0.00	7,000,000,000	7,000,000,000
MBF07 On 30/09/2025 Spot Bond					0.00000	100.35176				0.00	2,500,000,000	2,500,000,000
Total MBF073 SPOT										0.00	2,500,000,000	2,500,000,000
Total For MBF073										0.00	2,500,000,000	2,500,000,000
MBP04 On 27/07/2023 Spot Bond					0.00000	99.73486				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.57812				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.34496				0.00	0	
Total MBP047 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.67748				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.42734				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.74500	8.74500	8.74500	107.23873				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.57384				0.00	0	2,000,000,00
Total MMIG06 SPOT										0.00	0	2,000,000,00
Total For MMIG06										0.00	0	2,000,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.28927				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.71979				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.41500	102.89190	9.41500	102.86589				0.00	0	1,150,000,00
Total MML02 SPOT										0.00	0	1,150,000,00
Total For MML02										0.00	0	1,150,000,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.30113				0.00	0	500,000,00
Total MML03 SPOT										0.00	0	500,000,00
Total For MML03										0.00	0	500,000,00
MML04 On 15/03/2028 Spot Bond			9.64500	93.96009	9.64500	93.85540				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.74130				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.07000	103.69311	10.07000	103.66498				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.60883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.14987				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.56371				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.13910				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.84563				0.00	0	5,000,00
Total MTN17 SPOT										0.00	0	5,000,00
Total For MTN17										0.00	0	5,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	102.14347				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.75485				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.99732				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.84113				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.42463				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.34000	99.21250	9.34000	99.18748				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.44143				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.09136				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.22969				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.73648				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.33958				0.00	0	7,000,00
Total MTN28 SPOT										0.00	0	7,000,00
Total For MTN28										0.00	0	7,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	101.55445				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.38815				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.21521				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.52837				0.00	0	2,500,000,00
Total MTN32 SPOT										0.00	0	2,500,000,00
Total For MTN32										0.00	0	2,500,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.68633				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.07081				0.00	0	20,000,00
Total MTN35 SPOT										0.00	0	20,000,00
Total For MTN35										0.00	0	20,000,00
MTN36 On 14/11/2029 Spot Bond					0.00000	101.55672				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.39819				0.00	0	
Total MWAR05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	101.55944				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	101.38341				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR On 22/05/2025 Spot Bond					0.00000	101.38353				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR On 22/11/2025 Spot Bond					0.00000	101.33630				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.24861				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.72029				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.81437				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.90074				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.14500	102.33774	9.14500	102.31277				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.25500	102.87174	10.25500	102.84333				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.04639				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.85397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.96620				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.84126				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.74368				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.68500	101.68298	8.68500	101.65948				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.89500	102.56917	8.89500	102.54450				0.00	0	13,000,00
Total NBK16A SPOT										0.00	0	13,000,00
Total For NBK16A										0.00	0	13,000,00
NBK17 On 22/04/2026 Spot Bond			9.02500	102.28529	9.02500	102.26049				0.00	0	5,177,150,00
Total NBK17A SPOT										0.00	0	5,177,150,00
Total For NBK17A										0.00	0	5,177,150,00
NBK20 On 01/06/2026 Spot Bond			9.12000	107.20970	9.12000	107.18344				0.00	0	16,470,050,00
Total NBK20A SPOT										0.00	0	16,470,050,00
Total For NBK20A										0.00	0	16,470,050,00
NBK21 On 21/07/2027 Spot Bond			9.22000	107.40081	9.22000	107.37406				0.00	0	6,000,00
Total NBK21A SPOT										0.00	0	6,000,00
Total For NBK21A										0.00	0	6,000,00
NBK23 On 19/11/2025 Spot Bond			7.87300	110.87731	7.87300	110.85366				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.91500	111.98351	8.91500	111.95653				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	103.03157				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK26/ On 10/05/2023 Spot Bond			100.00000	99.35168	100.00000	99.09562			166,500,000,000.00	1,665,000,000	1,665,000,000
Total NBK26A SPOT									166,500,000,000.00	1,665,000,000	1,665,000,000
Total For NBK26A									166,500,000,000.00	1,665,000,000	1,665,000,000
NBK26I On 22/04/2026 Spot Bond					0.00000	102.16130			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.84000	110.96288	8.84000	110.93637			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.90500	102.64850	7.90500	102.62677			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.98500	106.43628	8.98500	106.41044			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.71500	102.19383	8.71500	102.16975			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.48500	104.64301	8.48500	104.61899			0.00	0	1,000,000
Total NBK31A SPOT									0.00	0	1,000,000
Total For NBK31A									0.00	0	1,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	101.76273			0.00	0	
Total NBK35B SPOT									0.00	0	
Total For NBK35B									0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.36452			0.00	0	
Total NBK36B SPOT									0.00	0	
Total For NBK36B									0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.17330			0.00	0	
Total NBK4 SPOT									0.00	0	
Total For NBK4									0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.38571			0.00	0	
Total NBK40B SPOT									0.00	0	
Total For NBK40B									0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.19066			0.00	0	2,000,000
Total NBK43B SPOT									0.00	0	2,000,000

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 NBK43B										0.00	0	2,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	102.00433				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.34379				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.83507				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.11487				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.73630				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.81687				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.77297				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	102.20878				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.99325				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.53799				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.32626				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.10075				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.17928				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 21/02/2026 Spot Bond					0.00000	101.19247				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.43448				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6: On 21/02/2028 Spot Bond					0.00000	101.24411				0.00	0	500,000,00
Total NBKB65 SPOT										0.00	0	500,000,00
Total For NBKB65										0.00	0	500,000,00
NBKB6: On 21/02/2030 Spot Bond					0.00000	101.29908				0.00	0	500,000,00
Total NBKB66 SPOT										0.00	0	500,000,00
Total For NBKB66										0.00	0	500,000,00
NBKB6: On 21/02/2033 Spot Bond					0.00000	101.30950				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.53345				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			10.24000	101.18298	10.24000	101.15552				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.65628				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.89500	101.32181	9.89500	101.29522				0.00	0	
Total NCLN85 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.66005				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.66593				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.67347				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.08589				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.08589				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.32601				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.59660				0.00	0	380,000,00
Total NGL05 SPOT										0.00	0	380,000,00
Total For NGL05										0.00	0	380,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.90661				0.00	8,000,000,000	4,000,000,00
Total NGL06 SPOT										0.00	8,000,000,000	4,000,000,00
Total For NGL06										0.00	8,000,000,000	4,000,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	100.95355				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.37998				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.49514				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.47425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.42525				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.09653				0.00	0	11,442,500,00
Total NGLT1B SPOT										0.00	0	11,442,500,00
Total For NGLT1B										0.00	0	11,442,500,00
NGT10 On 25/03/2024 Spot Bond					0.00000	102.42489				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.60866				0.00	0	7,500,000,00
Total NGT104 SPOT										0.00	0	7,500,000,00
Total For NGT104										0.00	0	7,500,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.82850				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.61903				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.21632				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.51662				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.15773				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.09702				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.54997				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11: On 10/12/2027 Spot Bond					0.00000	101.02789				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.94184				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.96590				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.52815				0.00	0	3,095,000,00
Total NHM016 SPOT										0.00	0	3,095,000,00
Total For NHM016										0.00	0	3,095,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.73575				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.20154				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.97748				0.00	0	84,000,00
Total NHM020 SPOT										0.00	0	84,000,00
Total For NHM020										0.00	0	84,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	103.59247				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.69940				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.88421				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	230.96277				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	216.12152				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.21500	4.21500	4.21500	165.66190				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	115.77209				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.39500	5.39500	5.39500	117.77257				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.32000	4.32000	4.32000	165.36247				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	277.09457	3.45000	277.07717				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.12000	4.12000	4.12000	165.93342				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.14500	4.14500	4.14500	219.64992				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.29000	218.21934	4.29000	218.20084				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.41500	91.73664	5.41500	117.49752				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.36635				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	146.66030				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.29884				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.66096				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.46272				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.88967				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.44246				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	99.87750				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.35412				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.97859				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.76332				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.18578				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.92918				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.14674				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.61678				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.86111				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.48311				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.21031				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.92117				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.50824				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.67539				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.80493				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.67539				0.00	0	
Total NN107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.38044				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	95.52805				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.67415				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.64288				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.27500	10.27500	10.27500	102.67309				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.70500	9.70500	9.70500	104.80854				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.73000	9.73000	9.73000	103.50518				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.28082				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	106.37792				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	144.47000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	133.42000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	147.23000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	144.89000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	141.77422				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 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	
NNF025 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	
NNF042 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	
NNF046 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	
NNF080 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	
NNF081 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	
NNF089 On 30/05/2023 Spot Bond					0.00000	101.05748				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	

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 17/08/2023 Spot Bond					0.00000	101.29773				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.04705				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.05422				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	100.71087				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.65354				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.65354				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09: On 27/06/2023 Spot Bond					0.00000	100.41224				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.43618				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.41090				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 03/07/2023 Spot Bond					0.00000	100.33166				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.02436				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.84690				0.00	0	
Total NQ1A24 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.43815				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.33238				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.36847				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.38311				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.69560				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.39107				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.47093				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.41239				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.44976				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.22932				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.83000	214.55206	4.83000	214.53051				0.00	0	1,000,00
Total NRA023 SPOT										0.00	0	1,000,00
Total For NRA023										0.00	0	1,000,00
NRA02 On 30/11/2028 Spot Bond			11.00500	109.76402	11.00500	109.73173				0.00	0	424,000,00

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 NRA028 SPOT										0.00	0	424,000,00
Total For NRA028										0.00	0	424,000,00
NRA028 On 30/11/2028 Spot Bond			100.00000	17.61823	100.00000	17.57902				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	101.39347				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.84653				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.33886				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.89926				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.59527				0.00	0	800,000,00
Total NTC34 SPOT										0.00	0	800,000,00
Total For NTC34										0.00	0	800,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	100.99977				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.29996				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.12800				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.57569				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.48256				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.66148				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.16500	105.74148	8.16500	105.71849				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			8.64500	106.82334	8.64500	106.79877				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.42011				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.38269				0.00	0	59,000,00
Total OML12 SPOT										0.00	0	59,000,00
Total For OML12										0.00	0	59,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.54358				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.13453				0.00	0	500,000,00
Total OML14 SPOT										0.00	0	500,000,00
Total For OML14										0.00	0	500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	101.88354				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	101.22061				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS02 On 13/12/2027 Spot Bond					0.00000	101.43496				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.82380				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.10812				0.00	0	
Total PEP03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For PEP03									0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.76072			0.00	0	
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.93463			0.00	0	570,000,00
Total PEP05 SPOT									0.00	0	570,000,00
Total For PEP05									0.00	0	570,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	100.95162			0.00	0	
Total PEP06 SPOT									0.00	0	
Total For PEP06									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.16400			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.20547			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.17296			0.00	0	
Total PMM59 SPOT									0.00	0	
Total For PMM59									0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.19256			0.00	0	
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.50500	109.56523	8.49500	109.57241			301,239,196,750,000.00	3,092,444,350,000	3,355,286,650,500
Total R186 SPOT									11,239,196,750,000.00	092,444,350,000	355,286,650,500
Total For R186									11,239,196,750,000.00	092,444,350,000	355,286,650,500
R197 On 07/12/2023 Spot Bond			3.17000	334.35346	3.18000	334.31435			98,640,890,000,000.00	31,117,000,000	507,516,999,900
Total R197 SPOT									18,640,890,000,000.00	31,117,000,000	507,516,999,900
Total For R197									18,640,890,000,000.00	31,117,000,000	507,516,999,900
R202 On 07/12/2033 Spot Bond			4.56000	251.71151	4.57000	251.47231			214,066,746,720,000.00	46,944,462,000	63,518,091,900
Total R202 SPOT									14,066,746,720,000.00	46,944,462,000	63,518,091,900
Total For R202									14,066,746,720,000.00	46,944,462,000	63,518,091,900
R2030 On 31/01/2030 Spot Bond			9.85500	92.65292	9.89000	92.46794			616,670,934,519,000.00	1,584,644,437,800	1,740,152,992,200
Total R2030 SPOT									16,670,934,519,000.00	584,644,437,800	740,152,992,200
Total For R2030									16,670,934,519,000.00	584,644,437,800	740,152,992,200
R2032 On 31/03/2032 Spot Bond			10.55000	87.28139	10.59000	87.04924			322,033,453,850,000.00	694,031,607,000	1,529,681,597,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
Total R2032 SPOT									22,033,453,850,000.00	694,031,607,000	529,681,597,80
Total For R2032									22,033,453,850,000.00	694,031,607,000	529,681,597,80
R2035 On 28/02/2035 Spot Bond			11.15500	86.35579	11.26500	85.69552			939,238,098,092,500.00	2,146,054,513,500	1,690,063,677,10
Total R2035 SPOT									19,238,098,092,500.00	146,054,513,500	690,063,677,10
Total For R2035									19,238,098,092,500.00	146,054,513,500	690,063,677,10
R2037 On 31/01/2037 Spot Bond			11.45000	81.56537	11.54500	80.99082			442,219,088,465,000.00	562,639,221,700	1,621,847,106,20
Total R2037 SPOT									12,219,088,465,000.00	562,639,221,700	621,847,106,20
Total For R2037									12,219,088,465,000.00	562,639,221,700	621,847,106,20
R2040 On 31/01/2040 Spot Bond			11.68000	82.35058	11.79000	81.65160			546,691,396,160,000.00	474,887,962,000	1,028,934,952,50
Total R2040 SPOT									16,691,396,160,000.00	474,887,962,000	1,028,934,952,50
Total For R2040									16,691,396,160,000.00	474,887,962,000	1,028,934,952,50
R2044 On 31/01/2044 Spot Bond			11.76500	78.58416	11.86000	77.97370			160,253,119,500,000.00	608,606,300,000	1,259,929,653,60
Total R2044 SPOT									30,253,119,500,000.00	608,606,300,000	259,929,653,60
Total For R2044									30,253,119,500,000.00	608,606,300,000	259,929,653,60
R2048 On 28/02/2048 Spot Bond			11.73000	77.22830	11.82500	76.60641			841,160,257,568,000.00	1,179,979,561,600	1,315,707,452,80
Total R2048 SPOT									11,160,257,568,000.00	179,979,561,600	315,707,452,80
Total For R2048									11,160,257,568,000.00	179,979,561,600	315,707,452,80
R2053 On 31/03/2053 Spot Bond			11.81000	99.04098	11.81000	99.00993			409,047,937,282,000.00	119,309,732,200	250,681,900,00
Total R2053 SPOT									19,047,937,282,000.00	119,309,732,200	250,681,900,00
Total For R2053									19,047,937,282,000.00	119,309,732,200	250,681,900,00
R209 On 31/03/2036 Spot Bond			11.20500	66.85390	11.30500	66.32796			747,373,057,250,000.00	423,683,450,000	696,711,194,10
Total R209 SPOT									17,373,057,250,000.00	423,683,450,000	696,711,194,10
Total For R209									17,373,057,250,000.00	423,683,450,000	696,711,194,10
R210 On 31/03/2028 Spot Bond			3.78000	223.36263	3.79000	223.24452			31,863,510,756,000.00	8,429,500,200	294,231,281,60
Total R210 SPOT									11,863,510,756,000.00	8,429,500,200	294,231,281,60
Total For R210									11,863,510,756,000.00	8,429,500,200	294,231,281,60
R213 On 28/02/2031 Spot Bond			10.28500	83.48562	10.32000	83.29861			138,330,013,925,000.00	694,052,505,000	1,101,417,339,30
Total R213 SPOT									18,330,013,925,000.00	694,052,505,000	1,101,417,339,30
Total For R213									18,330,013,925,000.00	694,052,505,000	1,101,417,339,30
R214 On 28/02/2041 Spot Bond			11.56500	62.92718	11.66500	62.39116			867,286,767,288,000.00	593,799,115,200	435,510,686,90
Total R214 SPOT									17,286,767,288,000.00	593,799,115,200	435,510,686,90
Total For R214									17,286,767,288,000.00	593,799,115,200	435,510,686,90
RDFB1:On 05/12/2023 Spot Bond					0.00000	101.44154			0.00	0	14,000,00
Total RDFB15 SPOT									0.00	0	14,000,00
Total For RDFB15									0.00	0	14,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.87060				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.14753				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.96920				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.96854				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.69171				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.49994				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.47643				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.85318				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.36863				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.60479				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.62573				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.91036				0.00	0	
Total RDFG05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RDFG05									0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.91879			0.00	0	
Total RDFG06 SPOT									0.00	0	
Total For RDFG06									0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.10960			0.00	0	
Total RED131 SPOT									0.00	0	
Total For RED131									0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.87538			0.00	0	
Total RED151 SPOT									0.00	0	
Total For RED151									0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.38644			0.00	0	
Total RED162 SPOT									0.00	0	
Total For RED162									0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.97017			0.00	0	
Total RED171 SPOT									0.00	0	
Total For RED171									0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.17068			0.00	0	
Total RED302 SPOT									0.00	0	
Total For RED302									0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.70851			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.36847			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.18756			0.00	0	
Total RED603 SPOT									0.00	0	
Total For RED603									0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total RED704 SPOT									0.00	0	
Total For RED704									0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	100.00000			0.00	0	
Total RED705 SPOT									0.00	0	
Total For RED705									0.00	0	
RED70: On 17/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			053,941,420,000,000.00	70,539,414,200	35,269,707,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total RED706 SPOT										3,941,420,000,000.00	70,539,414,200	35,269,707,10
Total For RED706										3,941,420,000,000.00	70,539,414,200	35,269,707,10
RED70 On 17/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,058,580,000,000.00	90,000,585,800	45,000,292,90
Total RED707 SPOT										10,058,580,000,000.00	90,000,585,800	45,000,292,90
Total For RED707										10,058,580,000,000.00	90,000,585,800	45,000,292,90
RES49 On 03/08/2023 Spot Bond					0.00000	102.04023				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.06398				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.12221				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.65366				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.10039				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.95800				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.76155				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.53601				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.73751				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.62359				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.62133				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.65225				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.64471				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.68615				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.67862				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.76892				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.76140				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	102.78477				0.00	416,700,000,000	410,000,000,000
Total RN2027 SPOT										0.00	416,700,000,000	410,000,000,000
Total For RN2027										0.00	416,700,000,000	410,000,000,000
RW23 On 10/12/2023 Spot Bond			9.42500	103.39969	9.42500	103.37353				0.00	0	16,000,000
Total RW23 SPOT										0.00	0	16,000,000
Total For RW23										0.00	0	16,000,000
RW28 On 10/12/2028 Spot Bond			11.41500	98.82845	11.41500	98.79832				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.62000	98.30354	11.62000	98.27305				0.00	0	
Total RW31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.95086				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.57000	99.48223	10.57000	99.45408				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.96544				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.29882				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.21000	106.46656	9.21000	106.44009				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.96413				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.81500	102.61731	8.81500	102.59286				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.22000	100.54817	9.22000	100.52313				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.49500	104.36613	9.49500	104.33955				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.18500	101.99947	9.18500	101.97458				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.13000	101.89437	9.13000	101.86924				0.00	0	6,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										0.00	0	6,000,00
Total For SBS38										0.00	0	6,000,00
SBS39 On 29/01/2030 Spot Bond			10.22500	99.61377	10.22500	99.58632				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.15000	107.94154	9.15000	107.91487				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.59000	109.14158	9.59000	109.11335				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.06500	9.06500	9.06500	102.55568				0.00	0	1,150,000,00
Total SBS51 SPOT										0.00	0	1,150,000,00
Total For SBS51										0.00	0	1,150,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	104.29170				0.00	0	500,000,00
Total SBS52 SPOT										0.00	0	500,000,00
Total For SBS52										0.00	0	500,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	104.32515				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.77509				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.23492				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	102.19893				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.57484				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.71629				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	101.75208				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.00754				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.66432				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.10414				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	102.13960				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.89497				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.25640				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.09515				0.00	0	500,000,0€
Total SBS74 SPOT										0.00	0	500,000,0€
Total For SBS74										0.00	0	500,000,0€
SBS75 On 26/04/2027 Spot Bond					0.00000	100.44258				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.29661				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.31472				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.05924				0.00	0	
Total SBS78 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.69378				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.61000	9.61000	9.61000	100.08364				0.00	0	33,000,00
Total SBS80 SPOT										0.00	0	33,000,00
Total For SBS80										0.00	0	33,000,00
SBSI11 On 07/12/2023 Spot Bond			4.08000	332.49357	4.08000	332.46701				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.32000	5.32000	5.32000	235.89612				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.19695				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.58889				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.83340				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.68434				0.00	200,000,000	100,000,00
Total SBT104 SPOT										0.00	200,000,000	100,000,00
Total For SBT104										0.00	200,000,000	100,000,00
SBT105 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	
SBT106 On 31/12/2026 Spot Bond					0.00000	103.78402				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.90383				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	102.57058				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.78433				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.82282				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.38000	104.46508	9.38000	104.43878				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.95315				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.96452				0.00	0	500,000,00
Total SBT206 SPOT										0.00	0	500,000,00
Total For SBT206										0.00	0	500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.74746				0.00	200,000,000	100,000,00
Total SBT207 SPOT										0.00	200,000,000	100,000,00
Total For SBT207										0.00	200,000,000	100,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.55293				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.70693				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.15418				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.92869				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.44500	97.17981	9.44500	97.15504				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.73194				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.52802				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.51139				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.56101				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.59440				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.57778				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.54456				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.59416				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.62757				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.61924				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.61089				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.66045				0.00	0	
Total SLRC9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.18468				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.92030				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.28474				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.30929				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.50838				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.77159				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.25892				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.27683				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.26041				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.28118				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.99481				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.38561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	101.11878				0.00	0	120,000,00
Total SPG007 SPOT										0.00	0	120,000,00
Total For SPG007										0.00	0	120,000,00
SPG007 On 15/10/2024 Spot Bond					0.00000	100.47024				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.64169				0.00	0	8,000,00
Total SPG010 SPOT										0.00	0	8,000,00
Total For SPG010										0.00	0	8,000,00
SPG010 On 12/07/2025 Spot Bond					0.00000	100.21844				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG011 On 29/03/2028 Spot Bond					0.00000	100.39049				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.01506				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.36137				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.75735				0.00	100,000,000	100,000,00
Total SSA07 SPOT										0.00	100,000,000	100,000,00
Total For SSA07										0.00	100,000,000	100,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.08575				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			4.96000	4.96000	4.96000	163.55238				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			8.47000	109.67808	8.47000	109.65309				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02: On 28/02/2031 Spot Bond			9.81000	85.75607	9.81000	85.73375				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.21409				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.64859				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.92500	100.52230	8.92500	100.49875				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.34500	118.47714	5.34500	118.46357				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.77077				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.97089				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.64121				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.21000	4.21000	4.21000	332.20171				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.36500	4.36500	4.36500	165.23434				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.54500	5.54500	5.54500	115.72818				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	116.09019				0.00	0	
Total SSN064 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.97000	4.97000	4.97000	211.54971				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.18023				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.16591				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.78758				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.77510				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.82991				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.02159				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.65573				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.10360				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.22428				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.87514				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.77289				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.44500	5.44500	5.44500	233.41380				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.79389				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.39992				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	101.00470				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.55500	89.51306	10.55500	89.48763				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.68327				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.95000	211.76366	4.95000	211.74198				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.52000	231.96693	5.52000	231.93945				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.12703				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/06/2023 Spot Bond					0.00000	100.81289				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 31/08/2024 Spot Bond					0.00000	101.02315				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.36044				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.10039				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.48358				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.21500	7.21500	7.21500	101.21241				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.86756				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.67389				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	104.41494				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.68337	112.47346	4.68337	112.46273				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.68235	47.51633	4.68235	114.84847				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.55299				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.82702				0.00	0	
Total SSN180 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.24864				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	101.77994				0.00	0	20,000,000,00
Total SSN184 SPOT										0.00	0	20,000,000,00
Total For SSN184										0.00	0	20,000,000,00
SSN18: On 17/05/2023 Spot Bond					0.00000	101.28973				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.20065				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.20065				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.16872				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.16872				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	101.04445				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	100.71035				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.69482				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.69482				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	100.57692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN194 On 20/09/2023 Spot Bond					0.00000	100.56931				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.46099				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	102.50906				0.00	0	48,000,00
Total SST202 SPOT										0.00	0	48,000,00
Total For SST202										0.00	0	48,000,00
SST203 On 03/03/2028 Spot Bond					0.00000	101.11135				0.00	600,000,000	300,000,00
Total SST203 SPOT										0.00	600,000,000	300,000,00
Total For SST203										0.00	600,000,000	300,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	103.91064				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.96750				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.98500	100.46626	8.98500	100.44214				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.33432				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.31995				0.00	14,450,000,000	7,225,000,00
Total T17A11 SPOT										0.00	14,450,000,000	7,225,000,00
Total For T17A11										0.00	14,450,000,000	7,225,000,00
T17A12 On 21/02/2024 Spot Bond					0.00000	101.26847				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.34507				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A21 On 21/02/2026 Spot Bond					0.00000	101.29754				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.03472				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.29754				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.11500	101.34278	7.11500	101.32321				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.62500	101.41780	7.62500	101.39684				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.20826				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.27535				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.30507				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.29760				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.19500	102.33605	9.19500	102.31064				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.64227				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.77467				0.00	0	
Total TC002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.37288				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.18712				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.49130				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.89491				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	101.47936				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.01449				0.00	500,000,000	500,000,000
Total TFS164 SPOT										0.00	500,000,000	500,000,000
Total For TFS164										0.00	500,000,000	500,000,000
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.93732				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.04430				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.32867				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.39407				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.95424				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.05765				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171On 22/02/2025 Spot Bond					0.00000	101.23831				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172On 22/02/2027 Spot Bond					0.00000	101.33323				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173On 30/01/2026 Spot Bond					0.00000	101.75018				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174On 30/01/2028 Spot Bond					0.00000	101.87102				0.00	2,500,000,000	2,500,000,000
Total TFS174 SPOT										0.00	2,500,000,000	2,500,000,000
Total For TFS174										0.00	2,500,000,000	2,500,000,000
TFS175On 13/03/2026 Spot Bond					0.00000	100.74734				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176On 13/03/2028 Spot Bond					0.00000	100.76337				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2On 21/08/2024 Spot Bond					0.00000	101.29778				0.00	1,800,000,000	900,000,000
Total TH16A2 SPOT										0.00	1,800,000,000	900,000,000
Total For TH16A2										0.00	1,800,000,000	900,000,000
TH16A3On 21/08/2024 Spot Bond			8.39500	101.41329	8.39500	101.39026				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4On 21/08/2024 Spot Bond					0.00000	101.30525				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8On 21/08/2024 Spot Bond					0.00000	101.30077				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond			5.66500	101.00388	5.66500	100.98830				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.33364				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.51203				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.39040				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.37995				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.45163				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.43222				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.70075				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.82739				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.75291				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.36469				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.34231				0.00	0	
Total TH17B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.33485				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.41839				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.38408				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.37960				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.69255				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.63746				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.60320				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.21256				0.00	6,280,000,000	3,140,000,000
Total TH17O4 SPOT										0.00	6,280,000,000	3,140,000,000
Total For TH17O4										0.00	6,280,000,000	3,140,000,000
TH18B: On 21/08/2027 Spot Bond					0.00000	101.33493				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.15169				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.43938				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.40955				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.58848				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.55867				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.21413				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.21259				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.05500	101.80401	9.05500	101.77951				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.76399				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	99.84346				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.96500	100.41999	8.96500	100.39581				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.20734				0.00	100,000,000	100,000,000
Total TL29 SPOT										0.00	100,000,000	100,000,000
Total For TL29										0.00	100,000,000	100,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	101.56819				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.53393				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	102.02486				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.94952				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.54500	105.50860	9.54500	105.48143				0.00	0	213,000,00
Total TN23 SPOT										0.00	0	213,000,00
Total For TN23										0.00	0	213,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	72.67629	100.00000	72.51367				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.64500	101.20044	9.64500	101.17411				0.00	0	1,705,801,60
Total TN25 SPOT										0.00	0	1,705,801,60
Total For TN25										0.00	0	1,705,801,60
TN25/R On 19/08/2025 Spot Bond			100.00000	24.38933	100.00000	24.33475				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.01500	96.35556	11.01500	96.32703				0.00	0	21,100,853,50
Total TN27 SPOT										0.00	0	21,100,853,50
Total For TN27										0.00	0	21,100,853,50
TN27/R On 14/11/2027 Spot Bond			100.00000	14.83030	100.00000	14.79712				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.82000	99.58330	10.82000	99.55431				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.45000	95.56393	11.45000	95.53487				0.00	0	921,736,30
Total TN30 SPOT										0.00	0	921,736,30
Total For TN30										0.00	0	921,736,30
TN30/R On 09/10/2030 Spot Bond			8.00000	114.11789	8.00000	114.09344				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.47200	95.59153	12.47200	95.55959				0.00	0	
Total TN34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.83500	85.85945	12.83500	85.83027				0.00	0	644,414,00
Total TN40 SPOT										0.00	0	644,414,00
Total For TN40										0.00	0	644,414,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.25782	10.75000	100.22914				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	101.81102				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.92108				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.87000	104.49572	5.87000	103.76121				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.76405				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.61693				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.62506				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.63637				0.00	0	10,000,00
Total TR5A22 SPOT										0.00	0	10,000,00
Total For TR5A22										0.00	0	10,000,00
TR5A31 On 20/06/2026 Spot Bond			7.51500	102.73581	7.51500	102.71499				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.10153				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.92500	100.40074	8.92500	100.37680				0.00	0	1,000,00

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 TRA4A4 SPOT										0.00	0	1,000,00
Total For TRA4A4										0.00	0	1,000,00
TRA4A On 13/04/2024 Spot Bond					0.00000	100.10153				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.52500	100.20347	8.52500	100.18062				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.09324				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.41161				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.67857				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.65597				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.80264				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.80264				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.49406				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	92.99004				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.35807				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.36997				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.92141				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.68655				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	101.07740				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.98861				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.27826				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.88254				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.43430				0.00	0	
Total TWC441 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	69,720,000,00
Total TWC442 SPOT										0.00	0	69,720,000,00
Total For TWC442										0.00	0	69,720,000,00
UG26 On 09/03/2026 Spot Bond			10.81500	102.40574	10.81500	102.37644				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.47000				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.52550				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.49490				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.60265				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0' On 15/05/2024 Spot Bond					0.00000	101.46171				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.62752				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.45500	10.45500	10.45500	102.92874				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.62752				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.66731				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.84297				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.87609				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.82640				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.92836				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.34952				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.20511				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.12102				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.51232				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.16046				0.00	0	20,000,00
Total VKE20 SPOT										0.00	0	20,000,00
Total For VKE20										0.00	0	20,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.56558				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.78e+017	3,906,145,758,300	388,965,811,500
Total for SPOT :										1.78e+017	3,906,145,758,300	388,965,811,500

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 Futures									1.78e+017	906,145,789,021	388,967,202,63
Total Options									0.00	0	124,77
Grand Total:									1.78e+017	906,145,789,021	388,967,327,41