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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/06/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2023	Bond Future			12.81267	73.31588	12.88431	73.00234			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.95676	71.17486	13.02742	70.87164			0.00	0	
ES33	On	01/02/2024	Bond Future			13.09763	72.84629	13.16821	72.54931			0.00	0	
ES33	On	02/05/2024	Bond Future			13.23353	70.79388	13.30320	70.50628			0.00	0	
ES33	On	01/08/2024	Bond Future			13.39320	72.42196	13.46596	72.12796			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.16095	70.25111	13.20703	70.01997			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.29492	67.57614	13.33942	67.35678			0.00	0	
ES42	On	01/02/2024	Bond Future			13.41936	69.16356	13.46300	68.95172			0.00	0	
ES42	On	02/05/2024	Bond Future			13.54451	66.56153	13.58655	66.36071			0.00	0	
ES42	On	01/08/2024	Bond Future			13.68684	68.09048	13.73064	67.88484			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	03/08/2023	Bond Future			171.27731	171.27731	171.20071	171.20071			0.00	0	6,30

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Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/11/2023	Bond Future		175.15077	175.15077	175.11452	175.11452			0.00	0	
I2025	On	01/02/2024	Bond Future		177.45763	177.45763	177.45362	177.45362			0.00	0	
I2025	On	02/05/2024	Bond Future		181.71924	181.71924	181.75682	181.75682			0.00	0	
I2025	On	01/08/2024	Bond Future		184.05199	184.05199	184.09267	184.09267			0.00	0	
Total I2025 Future											0.00	0	6,30
Total For I2025											0.00	0	6,30
I2029	On	03/08/2023	Bond Future		124.52814	124.52814	124.04777	124.04777			0.00	0	2,2
I2029	On	02/11/2023	Bond Future		126.00890	126.00890	125.54801	125.54801			0.00	0	
I2029	On	01/02/2024	Bond Future		128.96692	128.96692	128.51893	128.51893			0.00	0	
I2029	On	02/05/2024	Bond Future		130.68616	130.68616	130.25748	130.25748			0.00	0	
I2029	On	01/08/2024	Bond Future		133.69776	133.69776	133.26070	133.26070			0.00	0	
Total I2029 Future											0.00	0	2,27
Total For I2029											0.00	0	2,27
I2033	On	03/08/2023	Bond Future		117.13034	117.13034	117.08425	117.08425			0.00	0	7,2
I2033	On	02/11/2023	Bond Future		118.35133	118.35133	118.33275	118.33275			0.00	0	
I2033	On	01/02/2024	Bond Future		121.12953	121.12953	121.13287	121.13287			0.00	0	
I2033	On	02/05/2024	Bond Future		122.56508	122.56508	122.59668	122.59668			0.00	0	
I2033	On	01/08/2024	Bond Future		125.38958	125.38958	125.42335	125.42335			0.00	0	
Total I2033 Future											0.00	0	7,22
Total For I2033											0.00	0	7,22
I2038	On	03/08/2023	Bond Future		127.33273	127.33273	126.82955	126.82955			0.00	0	3,0
I2038	On	02/11/2023	Bond Future		130.21235	130.21235	129.72916	129.72916			0.00	0	1,7
I2038	On	01/02/2024	Bond Future		131.23892	131.23892	130.76884	130.76884			0.00	0	
I2038	On	02/05/2024	Bond Future		134.39080	134.39080	133.94014	133.94014			0.00	0	
I2038	On	01/08/2024	Bond Future		135.40014	135.40014	134.94061	134.94061			2,843,402.94	21	
Total I2038 Future											2,843,402.94	21	4,74
Total For I2038											2,843,402.94	21	4,74
I2046	On	03/08/2023	Bond Future		113.70705	113.70705	111.81359	111.81359			0.00	0	12,8
I2046	On	02/11/2023	Bond Future		114.18019	114.18019	112.27135	112.27135			0.00	0	4,6
I2046	On	01/02/2024	Bond Future		116.86075	116.86075	114.92833	114.92833			0.00	0	
I2046	On	02/05/2024	Bond Future		117.50232	117.50232	115.55022	115.55022			0.00	0	
I2046	On	01/08/2024	Bond Future		120.20891	120.20891	118.21291	118.21291			0.00	0	
Total I2046 Future											0.00	0	17,50
Total For I2046											0.00	0	17,50
I2050	On	03/08/2023	Bond Future		109.82108	109.82108	112.28651	112.28651			0.00	0	10,7
I2050	On	02/11/2023	Bond Future		112.30457	112.30457	114.85337	114.85337			0.00	0	3,3
I2050	On	01/02/2024	Bond Future		112.68178	112.68178	115.31197	115.31197			0.00	0	
I2050	On	02/05/2024	Bond Future		115.38799	115.38799	118.10847	118.10847			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			115.72074	115.72074	118.50511	118.50511			0.00	0	
Total I2050 Future												0.00	0	14,10
Total For I2050												0.00	0	14,10
R186	On	03/08/2023	Bond Future			9.54174	104.05992	9.54897	104.03914		5.61	92,925,508.56	893	73,34
R186	On	02/11/2023	Bond Future			9.58337	106.38785	9.58177	106.39215		5.21	0.00	0	14,68
R186	On	01/02/2024	Bond Future			9.59586	103.54831	9.58626	103.57227		4.94	0.00	0	
R186	On	02/05/2024	Bond Future			9.58577	106.01297	9.56455	106.06187		4.43	0.00	0	
R186	On	01/08/2024	Bond Future			9.62320	103.11892	9.59923	103.16940		4.15	0.00	0	
Total R186 Future												92,925,508.56	893	87,95
R186	On	03/08/2023	Bond Future	9.74	Call			1,223.64000	1.22364	1,261,100	5.86	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			676.50000	0.67650	693,180	5.86	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,241.95000	1.24195	1,279,570	5.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			666.27000	0.66627	683,110	5.87	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,205.46000	1.20546	1,242,590	5.85	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			686.87000	0.68687	703,220	5.85	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,618.92000	1.61892	1,673,130	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			597.85000	0.59785	653,940	5.67	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Call			835.46000	0.83546	876,060	5.11	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			2,003.33000	2.00333	2,048,230	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,089.81000	1.08981	1,139,670	5.17	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,633.49000	1.63349	1,687,650	5.17	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,102.27000	1.10227	1,152,180	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,114.55000	1.11455	1,164,760	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,604.18000	1.60418	1,658,690	5.18	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,818.21000	2.81821	2,870,000	5.67	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,477.56000	1.47756	1,532,630	4.94	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			1,693.21000	1.69321	1,772,240	4.94	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,491.04000	1.49104	1,546,060	4.95	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,681.66000	1.68166	1,760,640	4.95	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,504.58000	1.50458	1,559,560	4.95	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,670.18000	1.67018	1,749,120	4.95	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			4,082.59000	4.08259	4,165,460	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			4,062.57000	4.06257	4,145,590	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			377.14000	0.37714	411,680	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			4,042.32000	4.04232	4,125,760	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			1,903.71000	1.90371	1,998,170	4.56	0.00	0	2,00
R186	On	02/05/2024	Bond Future	9.73	Put			1,523.20000	1.52320	1,666,560	4.56	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			369.17000	0.36917	403,140	4.02	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			2,944.44000	2.94444	3,021,750	4.92	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	10.40	Put		1,041.33000	1.04133	1,167,540	4.92	0.00	0	2,000
R186	On	02/05/2024	Bond Future	8.00	Call		373.27000	0.37327	407,390	4.02	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		787.85000	0.78785	857,150	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		2,726.35000	2.72635	2,846,130	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		794.44000	0.79444	863,860	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		2,711.36000	2.71136	2,831,260	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		781.30000	0.78130	850,480	3.74	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		2,741.38000	2.74138	2,861,040	3.74	0.00	0	
Total R186 Option											0.00	0	7,480
Total For R186											92,925,508.56	893	95,480
R197	On	03/08/2023	Bond Future			336.34360	336.34360	336.14576	336.14576		0.00	0	4
R197	On	02/11/2023	Bond Future			343.94951	343.94951	343.82973	343.82973		0.00	0	4
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			249.53863	249.53863	248.69441	248.69441		0.00	0	5,300
R202	On	02/11/2023	Bond Future			255.18155	255.18155	254.37942	254.37942		0.00	0	5,300
R202	On	01/02/2024	Bond Future			256.18164	256.18164	255.40816	255.40816		0.00	0	5,300
R202	On	02/05/2024	Bond Future			262.33407	262.33407	261.60189	261.60189		0.00	0	5,300
R202	On	01/08/2024	Bond Future			263.23623	263.23623	262.48999	262.48999		0.00	0	5,300
Total R202 Future											0.00	0	5,300
Total For R202											0.00	0	5,300
R2030	On	03/08/2023	Bond Future			10.88427	87.00694	10.97092	86.64620	10.41	136,339,874.98	1,567	96,900
R2030	On	02/11/2023	Bond Future			10.97365	88.95406	11.05956	88.60664	10.04	0.00	0	3,000
R2030	On	01/02/2024	Bond Future			11.05339	87.01584	11.13978	86.67705	9.70	0.00	0	3,000
R2030	On	02/05/2024	Bond Future			11.13216	89.08728	11.21804	88.76082	8.93	0.00	0	3,000
R2030	On	01/08/2024	Bond Future			11.24363	87.11310	11.33450	86.77976	8.79	0.00	0	3,000
Total R2030 Future											136,339,874.98	1,567	97,200
R2030	On	03/08/2023	Bond Future	11.35	Call		2,347.57000	2.34757	2,642,050	11.10	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		791.48000	0.79148	725,220	11.10	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		2,376.61000	2.37661	2,672,270	11.12	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		779.95000	0.77995	714,870	11.12	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		6,521.31000	6.52131	6,878,090	13.30	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		116.48000	0.11648	112,520	13.30	0.00	0	1,000
R2030	On	03/08/2023	Bond Future	11.34	Put		803.15000	0.80315	735,580	11.08	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		7,596.79000	7.59679	7,956,540	13.80	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		72.08000	0.07208	71,090	13.80	0.00	0	3,000
R2030	On	03/08/2023	Bond Future	10.40	Call		415.50000	0.41550	503,040	9.27	0.00	0	1,000
R2030	On	03/08/2023	Bond Future	10.40	Put		2,827.59000	2.82759	2,554,390	9.27	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	10.65	Call			742.79000	0.74279	895,210	9.73	0.00	0	35
R2030	On	03/08/2023	Bond Future	10.65	Put			2,088.36000	2.08836	1,880,040	9.73	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			2,318.65000	2.31865	2,611,820	11.08	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			1,427.35000	1.42735	1,338,240	10.52	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call			1,736.28000	1.73628	1,904,740	9.91	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			2,791.29000	2.79129	2,612,330	9.91	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call			1,754.35000	1.75435	1,924,050	9.92	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			2,745.46000	2.74546	2,569,430	9.93	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			783.53000	0.78353	840,690	9.73	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			4,893.44000	4.89344	4,603,180	9.73	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Call			1,117.97000	1.11797	1,227,380	9.76	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.43	Put			1,618.38000	1.61838	1,515,800	10.39	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.57	Call			3,455.89000	3.45589	3,714,200	10.52	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Put			3,236.69000	3.23669	3,028,680	9.82	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			448.10000	0.44810	472,200	10.02	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			6,727.60000	6.72760	6,404,280	10.02	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Call			643.81000	0.64381	681,230	9.80	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.81	Put			2,768.42000	2.76842	2,590,700	9.92	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,772.31000	1.77231	1,943,700	9.93	0.00	0	
R2030	On	02/11/2023	Bond Future	11.12	Call			2,370.56000	2.37056	2,581,220	10.13	0.00	0	50
R2030	On	02/11/2023	Bond Future	11.12	Put			2,127.19000	2.12719	1,990,430	10.13	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			3,096.56000	3.09656	3,341,400	10.39	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Put			5,527.40000	5.52740	5,217,400	9.80	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Put			3,872.58000	3.87258	3,634,570	9.76	0.00	0	
R2030	On	02/11/2023	Bond Future	10.62	Call			1,440.56000	1.44056	1,579,970	9.82	0.00	0	50
R2030	On	02/11/2023	Bond Future	12.27	Call			5,468.19000	5.46819	5,771,050	11.22	0.00	0	
R2030	On	02/11/2023	Bond Future	12.27	Put			754.22000	0.75422	709,660	11.22	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.31	Call			3,068.99000	3.06899	3,246,160	9.75	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			1,150.82000	1.15082	1,242,870	9.32	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.37	Put			2,310.37000	2.31037	2,153,280	9.80	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call			4,128.93000	4.12893	4,335,140	10.11	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put			1,782.45000	1.78245	1,649,870	10.11	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.85	Call			0.00000	0.00000	4,601,540	10.20	0.00	0	
R2030	On	01/02/2024	Bond Future	11.85	Put			0.00000	0.00000	1,539,400	10.20	1,539,400.00	1,000	50
R2030	On	01/02/2024	Bond Future	9.93	Call			940.05000	0.94005	1,019,000	9.43	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.31	Put			2,406.28000	2.40628	2,244,660	9.75	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call			3,159.48000	3.15948	3,339,680	9.78	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			2,341.96000	2.34196	2,183,370	9.78	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			3,182.28000	3.18228	3,363,230	9.79	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			2,326.12000	2.32612	2,168,280	9.79	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	01/02/2024	Bond Future	9.57	Call			674.65000	0.67465	735,830	9.59	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.16	Put			5,092.42000	5.09242	4,845,680	9.32	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			1,422.35000	1.42235	1,530,410	9.31	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			4,418.84000	4.41884	4,188,110	9.31	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			2,417.23000	2.41723	2,573,010	9.54	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			2,966.23000	2.96623	2,783,220	9.54	1,391,610.00	500	70
R2030	On	01/02/2024	Bond Future	9.89	Put			5,973.73000	5.97373	5,712,000	9.45	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Put			5,839.23000	5.83923	5,579,390	9.43	0.00	0	
R2030	On	01/02/2024	Bond Future	10.00	Call			0.00000	0.00000	1,083,410	9.40	1,083,410.00	1,000	50
R2030	On	01/02/2024	Bond Future	10.00	Put			0.00000	0.00000	5,351,030	9.40	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			1,064.09000	1.06409	1,151,100	9.36	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			5,378.90000	5.37890	5,127,120	9.36	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put			1,654.22000	1.65422	1,528,900	10.21	0.00	0	50
R2030	On	01/02/2024	Bond Future	12.10	Call			5,060.18000	5.06018	5,288,520	10.44	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			1,403.88000	1.40388	1,293,430	10.44	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.37	Call			3,205.16000	3.20516	3,386,860	9.80	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Put			7,098.16000	7.09816	6,820,550	9.59	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call			906.73000	0.90673	983,790	9.45	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.86	Call			4,415.14000	4.41514	4,628,610	10.21	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put			1,897.12000	1.89712	1,862,710	9.47	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call			5,733.16000	5.73316	6,040,260	9.85	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put			1,463.19000	1.46319	1,443,830	9.85	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Call			1,288.85000	1.28885	1,394,710	8.45	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put			5,419.88000	5.41988	5,199,280	8.45	0.00	0	
R2030	On	02/05/2024	Bond Future	10.62	Call			1,856.47000	1.85647	2,037,090	8.56	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.62	Put			4,161.98000	4.16198	4,016,140	8.56	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call			2,177.34000	2.17734	2,377,270	8.65	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put			3,703.41000	3.70341	3,576,880	8.65	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call			963.53000	0.96353	1,049,080	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put			6,514.82000	6.51482	6,273,910	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call			971.80000	0.97180	1,057,910	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call			4,581.85000	4.58185	4,873,900	9.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put			6,482.13000	6.48213	6,241,780	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call			980.13000	0.98013	1,066,790	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put			6,449.52000	6.44952	6,209,720	8.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call			845.72000	0.84572	922,920	8.54	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put			7,014.13000	7.01413	6,764,870	8.54	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Call			7,888.45000	7.88845	8,208,660	10.51	0.00	0	
R2030	On	02/05/2024	Bond Future	13.15	Put			933.62000	0.93362	927,370	10.51	0.00	0	50
R2030	On	02/05/2024	Bond Future	11.12	Call			2,722.33000	2.72233	2,960,310	8.84	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/05/2024	Bond Future	11.12	Put			3,095.14000	3.09514	3,006,660	8.84	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			5,228.40000	5.22840	5,043,280	8.32	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			1,657.44000	1.65744	1,808,050	8.32	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			5,201.44000	5.20144	5,018,710	8.32	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			1,634.45000	1.63445	1,779,940	8.31	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			5,255.42000	5.25542	5,067,570	8.31	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			1,645.92000	1.64592	1,794,140	8.32	0.00	0	
Total R2030 Option												4,014,420.00	2,500	22,30
Total For R2030												140,354,294.98	4,067	119,58
R2032	On	03/08/2023	Bond Future			11.45989	85.58578	11.55162	85.15060		11.84	2,824,330.74	33	116,22
R2032	On	02/11/2023	Bond Future			11.56259	83.33723	11.65405	82.91284		12.74	0.00	0	65,30
R2032	On	01/02/2024	Bond Future			11.65537	85.27510	11.74756	84.85650		11.86	0.00	0	
R2032	On	02/05/2024	Bond Future			11.74456	83.13996	11.83665	82.73096		10.82	0.00	0	
R2032	On	01/08/2024	Bond Future			11.85869	85.03462	11.95515	84.61651		10.13	0.00	0	
Total R2032 Future												2,824,330.74	33	181,52
R2032	On	03/08/2023	Bond Future	9.60	Call			1.96000	0.00196	1,630	9.21	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			9,951.30000	9.95130	9,515,790	9.21	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Put			762.76000	0.76276	702,390	13.13	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call			2,120.84000	2.12084	2,455,770	12.48	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put			935.41000	0.93541	857,130	12.80	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			1,398.65000	1.39865	1,678,730	11.84	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			1,758.50000	1.75850	1,590,590	11.71	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			2,893.00000	2.89300	3,263,430	13.04	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			808.84000	0.80884	744,090	13.04	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			3,029.43000	3.02943	3,404,240	13.13	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.75	Call			2,090.72000	2.09072	2,423,810	12.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			1,159.88000	1.15988	1,057,790	12.45	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			1,143.45000	1.14345	1,043,200	12.48	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			2,151.28000	2.15128	2,487,770	12.50	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			1,127.37000	1.12737	1,028,680	12.50	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			2,560.86000	2.56086	2,917,760	12.80	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	10.30	Call			45.81000	0.04581	47,640	9.33	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			6,254.25000	6.25425	5,820,900	9.33	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			1,276.22000	1.27622	1,543,490	11.71	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			1,643.17000	1.64317	1,488,070	11.84	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			1,526.75000	1.52675	1,818,510	11.96	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			1,534.41000	1.53441	1,390,990	11.96	0.00	0	7,50
R2032	On	02/11/2023	Bond Future	11.09	Call			1,493.73000	1.49373	1,635,060	12.18	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			4,157.54000	4.15754	3,874,480	12.18	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	02/11/2023	Bond Future	11.22	Call			1,723.68000	1.72368	1,879,340	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			3,763.61000	3.76361	3,494,880	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,742.31000	1.74231	1,898,940	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			2,182.79000	2.18279	1,993,450	12.91	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			4,355.95000	4.35595	4,626,590	13.34	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			3,734.50000	3.73450	3,466,740	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			818.90000	0.81890	910,870	12.06	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			5,939.42000	5.93942	5,607,000	12.06	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			1,615.59000	1.61559	1,461,840	13.34	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.24	Call			1,761.05000	1.76105	1,918,660	12.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			3,705.53000	3.70553	3,438,750	12.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call			3,309.89000	3.30989	3,544,940	12.91	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,668.13000	1.66813	1,592,590	12.92	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Call			3,406.16000	3.40616	3,674,870	11.94	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			3,034.19000	3.03419	2,884,300	11.94	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			3,431.39000	3.43139	3,700,990	11.95	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			3,014.45000	3.01445	2,865,450	11.95	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			3,456.44000	3.45644	3,727,450	11.96	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			2,994.56000	2.99456	2,846,970	11.96	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,412.52000	1.41252	1,513,040	11.21	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			5,948.44000	5.94844	5,630,360	11.21	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			1,856.78000	1.85678	2,025,750	11.36	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put			4,904.58000	4.90458	4,654,950	11.36	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			3,209.17000	3.20917	3,467,950	11.86	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			3,198.13000	3.19813	3,038,310	11.86	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.01	Call			676.23000	0.67623	724,960	11.41	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			9,057.49000	9.05749	8,687,620	11.41	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,190.93000	1.19093	1,272,490	11.25	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			6,655.68000	6.65568	6,318,640	11.25	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,387.96000	1.38796	1,483,290	11.21	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.50	Call			5,257.48000	5.25748	5,587,270	12.66	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			1,943.03000	1.94303	1,854,220	12.66	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call			5,620.99000	5.62099	5,957,940	12.79	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			1,794.33000	1.79433	1,712,680	12.79	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.73	Call			5,960.45000	5.96045	6,303,510	12.92	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put			6,021.04000	6.02104	5,697,770	11.21	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call			2,359.86000	2.35986	2,525,040	10.50	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.65	Call			1,314.78000	1.31478	1,371,480	10.20	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	13.35	Put			1,380.70000	1.38070	1,302,470	12.44	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.86	Call			1,566.80000	1.56680	1,657,370	10.24	0.00	0	1,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	02/05/2024	Bond Future	10.86	Put		6,043.02000	6.04302	5,724,590	10.24	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		1,899.14000	1.89914	2,035,080	10.35	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		5,293.17000	5.29317	5,020,110	10.35	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		1,205.98000	1.20598	1,257,170	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Put		4,551.63000	4.55163	4,307,810	10.50	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,216.47000	1.21647	1,268,190	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		7,131.08000	7.13108	6,773,800	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		1,248.60000	1.24860	1,301,950	10.21	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		7,017.98000	7.01798	6,662,330	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		7,169.06000	7.16906	6,811,250	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Put		6,794.64000	6.79464	6,442,340	10.20	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call		1,018.18000	1.01818	1,059,880	10.25	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.36	Put		7,908.93000	7.90893	7,541,630	10.25	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,195.31000	1.19531	1,246,220	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		7,206.91000	7.20691	6,848,820	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		6,338.09000	6.33809	6,648,050	11.98	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,802.27000	1.80227	1,703,230	11.98	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call		7,201.46000	7.20146	7,525,050	12.27	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		1,526.35000	1.52635	1,440,940	12.27	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		7,736.75000	7.73675	8,067,520	12.44	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		2,095.25000	2.09525	2,194,260	9.59	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		5,671.74000	5.67174	5,352,640	9.59	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		2,066.55000	2.06655	2,160,020	9.58	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put		5,734.43000	5.73443	5,409,790	9.58	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		2,080.69000	2.08069	2,176,930	9.58	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		5,702.86000	5.70286	5,380,990	9.58	0.00	0	
Total R2032 Option											0.00	0	78,35
Total For R2032											2,824,330.74	33	259,87
R2035	On	03/08/2023	Bond Future			11.98755	84.66110	12.05883	84.28407	13.66	4,402,377.20	52	61,0
R2035	On	02/11/2023	Bond Future			12.09925	82.04404	12.16961	81.67848	14.25	0.00	0	109,7
R2035	On	01/02/2024	Bond Future			12.20645	83.95163	12.27673	83.59304	13.61	0.00	0	
R2035	On	02/05/2024	Bond Future			12.30103	81.43266	12.37041	81.08441	12.77	0.00	0	
R2035	On	01/08/2024	Bond Future			12.41586	83.28875	12.48812	82.93283	11.84	0.00	0	
Total R2035 Future											4,402,377.20	52	170,75
R2035	On	03/08/2023	Bond Future	11.75	Call		991.36000	0.99136	1,204,910	13.28	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		1,885.02000	1.88502	1,773,410	13.66	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call		3,163.59000	3.16359	3,499,680	14.45	0.00	0	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put		884.93000	0.88493	843,990	14.45	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put		2,643.17000	2.64317	2,479,690	13.28	0.00	0	4,8

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	03/08/2023	Bond Future	11.98	Call			1,521.76000	1.52176	1,783,420	13.63	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,938.87000	1.93887	1,823,500	13.63	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			1,547.70000	1.54770	1,811,320	13.65	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,911.73000	1.91173	1,798,320	13.65	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			1,574.02000	1.57402	1,839,440	13.66	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Put			4,055.98000	4.05598	3,904,920	13.58	0.00	0	
R2035	On	02/11/2023	Bond Future	12.24	Call			3,032.59000	3.03259	3,321,700	14.24	0.00	0	7!
R2035	On	02/11/2023	Bond Future	12.24	Put			2,669.22000	2.66922	2,592,770	14.24	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			810.82000	0.81082	909,060	13.10	0.00	0	4!
R2035	On	02/11/2023	Bond Future	11.41	Put			5,258.27000	5.25827	5,049,200	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			1,198.42000	1.19842	1,357,930	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			5,217.49000	5.21749	5,011,440	13.27	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			383.95000	0.38395	440,480	13.10	0.00	0	4!
R2035	On	02/11/2023	Bond Future	11.43	Put			5,176.87000	5.17687	4,973,880	13.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.74	Call			1,786.62000	1.78662	2,001,120	13.58	0.00	0	7!
R2035	On	02/11/2023	Bond Future	13.59	Call			7,714.49000	7.71449	8,073,480	16.22	0.00	0	
R2035	On	02/11/2023	Bond Future	13.59	Put			814.41000	0.81441	807,840	16.22	0.00	0	7!
R2035	On	02/11/2023	Bond Future	11.43	Call			1,213.27000	1.21327	1,375,840	13.28	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Put			9,011.43000	9.01143	8,702,400	13.10	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			6,517.98000	6.51798	6,250,660	13.10	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call			1,183.69000	1.18369	1,340,180	13.26	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			4,985.70000	4.98570	5,323,130	15.13	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,569.36000	1.56936	1,541,230	15.13	0.00	0	4!
R2035	On	01/02/2024	Bond Future	12.18	Call			3,326.60000	3.32660	3,593,450	13.53	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put			3,820.74000	3.82074	3,729,000	13.53	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			3,352.79000	3.35279	3,620,700	13.54	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			3,795.64000	3.79564	3,704,960	13.54	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			740.08000	0.74008	808,900	12.73	0.00	0	4!
R2035	On	01/02/2024	Bond Future	12.20	Put			3,770.68000	3.77068	3,681,070	13.55	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			7,354.17000	7.35417	7,696,580	15.14	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			1,643.87000	1.64387	1,627,690	15.14	0.00	0	4!
R2035	On	01/02/2024	Bond Future	11.12	Call			1,265.46000	1.26546	1,369,410	12.71	0.00	0	4!
R2035	On	01/02/2024	Bond Future	10.62	Put			9,832.87000	9.83287	9,543,100	12.73	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			7,467.95000	7.46795	7,213,310	12.71	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call			3,379.06000	3.37906	3,648,040	13.55	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call			1,540.27000	1.54027	1,608,990	12.03	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put			7,712.67000	7.71267	7,433,140	12.03	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call			1,553.59000	1.55359	1,622,870	12.03	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put			7,670.48000	7.67048	7,391,510	12.03	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call			1,527.03000	1.52703	1,595,190	12.03	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	02/05/2024	Bond Future	11.19	Put		7,755.00000	7.75500	7,474,910	12.03	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		6,136.05000	6.13605	5,892,360	11.32	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		2,621.88000	2.62188	2,734,430	11.33	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		6,103.92000	6.10392	5,860,550	11.33	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		2,641.65000	2.64165	2,754,860	11.33	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		6,071.57000	6.07157	5,828,860	11.33	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		2,601.85000	2.60185	2,714,080	11.32	0.00	0	
Total R2035 Option											0.00	0	14,52
Total For R2035											4,402,377.20	52	185,31
R2037	On	03/08/2023	Bond Future			12.26269	75.66512	12.32391	75.34169	15.43	131,051,987.84	1,732	133,34
R2037	On	02/11/2023	Bond Future			12.37064	77.35858	12.43063	77.04648	15.28	0.00	0	
R2037	On	01/02/2024	Bond Future			12.47365	74.90050	12.53317	74.59565	15.46	0.00	0	
R2037	On	02/05/2024	Bond Future			12.57529	76.68379	12.63365	76.38924	13.75	0.00	0	
R2037	On	01/08/2024	Bond Future			12.69963	74.17565	12.76033	73.87474	13.49	0.00	0	
Total R2037 Future											131,051,987.84	1,732	133,34
R2037	On	03/08/2023	Bond Future	12.12	Put		2,322.97000	2.32297	2,213,840	15.21	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		1,260.60000	1.26060	1,476,610	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,292.16000	2.29216	2,184,740	15.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		1,283.79000	1.28379	1,501,620	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,261.64000	2.26164	2,156,040	15.25	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		4.49000	0.00449	6,660	13.99	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		11,881.15000	11.88115	11,559,890	13.99	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		68.15000	0.06815	89,980	14.00	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		7,546.40000	7.54640	7,244,800	14.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		1,237.64000	1.23764	1,451,940	15.21	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Put		2,658.25000	2.65825	2,611,900	15.31	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		7,849.04000	7.84904	8,167,510	17.49	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		813.98000	0.81398	820,350	17.49	0.00	0	7?
R2037	On	02/11/2023	Bond Future	11.56	Call		1,049.20000	1.04920	1,163,490	14.11	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,773.20000	5.77320	5,575,390	14.11	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		5,729.98000	5.72998	5,534,950	14.12	0.00	0	
R2037	On	02/11/2023	Bond Future	12.02	Call		1,856.69000	1.85669	2,055,530	14.60	0.00	0	7?
R2037	On	02/11/2023	Bond Future	12.02	Put		4,031.97000	4.03197	3,918,710	14.60	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		1,035.83000	1.03583	1,147,530	14.10	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		5,816.60000	5.81660	5,616,200	14.10	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		3,119.67000	3.11967	3,385,420	15.31	0.00	0	7?
R2037	On	02/11/2023	Bond Future	11.57	Call		1,062.69000	1.06269	1,179,760	14.12	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,534.80000	2.53480	2,736,990	14.95	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.09	Put		4,849.26000	4.84926	4,746,600	14.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2037	On	01/02/2024	Bond Future	12.31	Put		4,202.67000	4.20267	4,129,420	15.22	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,075.30000	3.07530	3,307,870	15.23	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		4,175.62000	4.17562	4,103,340	15.23	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,100.56000	3.10056	3,333,850	15.24	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		4,148.73000	4.14873	4,077,170	15.24	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Call		4,788.99000	4.78899	5,067,950	16.06	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,802.63000	2.80263	2,776,740	16.06	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		8,117.32000	8.11732	8,424,660	17.51	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,461.32000	1.46132	1,463,810	17.51	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call		3,050.15000	3.05015	3,281,750	15.22	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,541.94000	1.54194	1,577,700	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		7,979.01000	7.97901	7,720,220	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,555.28000	1.55528	1,591,440	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		7,935.60000	7.93560	7,677,210	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,568.70000	1.56870	1,605,260	12.94	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		7,892.32000	7.89232	7,634,330	12.94	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		6,093.57000	6.09357	5,869,260	12.94	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		2,733.84000	2.73384	2,809,370	12.93	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		6,158.57000	6.15857	5,933,190	12.93	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		2,754.04000	2.75404	2,830,110	12.94	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		6,126.00000	6.12600	5,901,160	12.94	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		2,774.33000	2.77433	2,850,930	12.94	0.00	0	
Total R2037 Option											0.00	0	13,35
Total For R2037											131,051,987.84	1,732	146,65
R2040	On	03/08/2023	Bond Future			12.43272	76.36320	12.47350	76.13488	16.31	5,421,787.20	71	133,25
R2040	On	02/11/2023	Bond Future			12.54106	78.07234	12.57998	77.85762	16.16	0.00	0	
R2040	On	01/02/2024	Bond Future			12.64482	75.38052	12.68255	75.17546	16.40	0.00	0	
R2040	On	02/05/2024	Bond Future			12.74694	77.17526	12.78279	76.98309	14.74	0.00	0	
R2040	On	01/08/2024	Bond Future			12.87072	74.42773	12.90796	74.23151	14.49	0.00	0	
Total R2040 Future											5,421,787.20	71	133,32
R2040	On	03/08/2023	Bond Future	12.21	Call		1,163.83000	1.16383	1,333,440	15.79	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,658.46000	2.65846	2,599,750	15.79	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		1,186.08000	1.18608	1,357,620	15.81	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,623.15000	2.62315	2,566,370	15.81	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		1,208.69000	1.20869	1,381,920	15.83	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,588.26000	2.58826	2,533,170	15.83	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		946.59000	0.94659	1,033,800	14.94	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,783.07000	6.78307	6,655,560	14.94	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		959.38000	0.95938	1,049,040	14.95	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2040	On	02/11/2023	Bond Future	11.59	Put		6,734.05000	6.73405	6,608,990	14.95	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		972.29000	0.97229	1,064,430	14.96	0.00	0	
R2040	On	02/11/2023	Bond Future	11.80	Put		5,760.61000	5.76061	5,682,270	15.19	0.00	0	
R2040	On	02/11/2023	Bond Future	12.60	Call		3,163.03000	3.16303	3,384,250	16.33	0.00	0	12
R2040	On	02/11/2023	Bond Future	12.60	Put		3,052.96000	3.05296	3,059,460	16.33	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Call		6,775.09000	6.77509	7,022,580	18.08	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,685.23000	6.68523	6,562,650	14.96	0.00	0	
R2040	On	02/11/2023	Bond Future	13.64	Put		1,279.78000	1.27978	1,312,550	18.08	0.00	0	12
R2040	On	02/11/2023	Bond Future	11.80	Call		1,267.26000	1.26726	1,403,640	15.19	0.00	0	12
R2040	On	01/02/2024	Bond Future	12.33	Call		2,968.90000	2.96890	3,079,650	15.85	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,919.89000	4.91989	4,825,580	15.85	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,994.17000	2.99417	3,105,410	15.86	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,888.73000	4.88873	4,794,910	15.86	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		3,019.79000	3.01979	3,131,510	15.87	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,857.98000	4.85798	4,764,640	15.87	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		8,406.62000	8.40662	8,208,380	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,727.50000	1.72750	1,721,080	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		8,499.48000	8.49948	8,300,890	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,742.18000	1.74218	1,735,930	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		8,452.97000	8.45297	8,254,550	13.86	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,756.94000	1.75694	1,750,870	13.86	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		3,256.36000	3.25636	3,207,500	13.89	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		6,339.54000	6.33954	6,094,460	13.89	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		3,211.11000	3.21111	3,162,050	13.88	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		6,406.48000	6.40648	6,161,200	13.88	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		3,233.69000	3.23369	3,184,580	13.88	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		6,372.93000	6.37293	6,127,600	13.88	0.00	0	
Total R2040 Option											0.00	0	36
Total For R2040											5,421,787.20	71	133,70
R2044	On	03/08/2023	Bond Future			12.45428	72.94711	12.49507	72.71728	17.29	15,464,787.32	212	84,72
R2044	On	02/11/2023	Bond Future			12.55764	74.57976	12.59670	74.36273	17.15	0.00	0	
R2044	On	01/02/2024	Bond Future			12.65642	71.93196	12.69441	71.72384	17.44	0.00	0	
R2044	On	02/05/2024	Bond Future			12.75329	73.64465	12.78956	73.44849	16.49	0.00	0	
R2044	On	01/08/2024	Bond Future			12.87037	70.94178	12.90803	70.74140	16.42	0.00	0	
Total R2044 Future											15,464,787.32	212	84,72
R2044	On	03/08/2023	Bond Future	12.15	Put		2,990.63000	2.99063	2,921,630	16.63	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		1,027.30000	1.02730	1,190,110	16.65	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,952.27000	2.95227	2,885,250	16.65	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		1,048.07000	1.04807	1,212,640	16.67	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2044	On	03/08/2023	Bond Future	12.17	Put		2,914.35000	2.91435	2,849,090	16.67	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		1,885.29000	1.88529	2,098,470	17.29	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		391.34000	0.39134	485,640	16.03	0.00	0	4,5!
R2044	On	03/08/2023	Bond Future	11.75	Put		4,791.16000	4.79116	4,655,630	16.03	0.00	0	3,0!
R2044	On	03/08/2023	Bond Future	12.00	Call		730.34000	0.73034	862,660	16.37	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		3,605.05000	3.60505	3,507,540	16.37	0.00	0	4,7!
R2044	On	03/08/2023	Bond Future	12.15	Call		1,006.89000	1.00689	1,167,720	16.63	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put		1,857.60000	1.85760	1,840,950	17.29	0.00	0	9,1!
R2044	On	02/11/2023	Bond Future	11.57	Put		7,014.77000	7.01477	6,888,010	15.84	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		898.36000	0.89836	983,620	15.82	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		7,116.89000	7.11689	6,985,120	15.82	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		910.78000	0.91078	998,540	15.83	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		7,065.72000	7.06572	6,936,450	15.83	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		923.33000	0.92333	1,013,600	15.84	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		2,881.00000	2.88100	3,001,090	16.80	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		5,149.95000	5.14995	5,061,920	16.80	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		2,830.97000	2.83097	2,950,030	16.78	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		5,215.26000	5.21526	5,126,200	16.78	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		2,855.82000	2.85582	2,975,390	16.79	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		5,182.40000	5.18240	5,093,850	16.79	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		8,335.31000	8.33531	8,396,290	15.55	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,788.75000	1.78875	2,046,800	15.55	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		8,288.16000	8.28816	8,350,050	15.55	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,758.50000	1.75850	2,014,490	15.55	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		8,382.87000	8.38287	8,442,700	15.55	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,773.46000	1.77346	2,030,600	15.55	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		3,121.75000	3.12175	3,442,040	15.74	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		6,534.81000	6.53481	6,654,720	15.74	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		3,144.22000	3.14422	3,465,100	15.75	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		6,499.87000	6.49987	6,620,370	15.75	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		3,099.38000	3.09938	3,419,060	15.74	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		6,569.91000	6.56991	6,689,210	15.74	0.00	0	
Total R2044 Option											0.00	0	21,4!
Total For R2044											15,464,787.32	212	106,2!
R2048	On	03/08/2023	Bond Future			12.37734	76.04151	12.42312	75.77829	16.97	5,551,030.23	73	240,2!
R2048	On	02/11/2023	Bond Future			12.48081	73.29516	12.52515	73.04391	17.85	0.00	0	11,0!
R2048	On	01/02/2024	Bond Future			12.58020	74.99942	12.62376	74.75613	17.11	0.00	0	
R2048	On	02/05/2024	Bond Future			12.66814	72.33107	12.71024	72.09877	17.23	0.00	0	13,0!
R2048	On	01/08/2024	Bond Future			12.77198	73.97927	12.81565	73.74188	16.24	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2048 Future										5,551,030.23	73	264,34
R2048 On 03/08/2023 Bond Future	12.10	Put			2,998.40000	2.99840	2,873,900	16.24		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			1,125.33000	1.12533	1,265,470	16.26		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,960.51000	2.96051	2,837,430	16.26		0.00	0	
R2048 On 03/08/2023 Bond Future	12.30	Call			1,595.12000	1.59512	1,761,030	16.59		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	12.30	Put			2,306.95000	2.30695	2,209,640	16.59		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Call			4,828.98000	4.82898	5,069,080	18.35		0.00	0	
R2048 On 03/08/2023 Bond Future	11.80	Call			567.49000	0.56749	662,960	15.80		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	11.80	Put			4,302.75000	4.30275	4,135,000	15.80		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			1,081.43000	1.08143	1,218,720	16.23		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,036.64000	3.03664	2,910,710	16.23		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			1,103.25000	1.10325	1,241,970	16.24		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Put			610.81000	0.61081	587,690	18.35		0.00	0	1,10
R2048 On 02/11/2023 Bond Future	11.49	Call			929.94000	0.92994	1,020,190	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			7,231.19000	7.23119	7,070,190	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Put			1,306.68000	1.30668	1,345,530	19.89		0.00	0	2
R2048 On 02/11/2023 Bond Future	11.47	Call			904.53000	0.90453	993,190	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			7,337.07000	7.33707	7,174,480	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			917.17000	0.91717	1,006,630	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			7,284.02000	7.28402	7,122,230	16.41		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			1,400.66000	1.40066	1,567,750	16.78		0.00	0	2
R2048 On 02/11/2023 Bond Future	11.80	Put			5,715.33000	5.71533	5,631,170	16.78		0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Call			3,109.48000	3.10948	3,362,880	17.85		0.00	0	2
R2048 On 02/11/2023 Bond Future	12.50	Put			3,251.80000	3.25180	3,253,950	17.85		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Call			6,947.09000	6.94709	7,237,190	19.89		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			2,770.51000	2.77051	2,912,800	16.34		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			5,438.89000	5.43889	5,337,890	16.34		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			2,722.33000	2.72233	2,863,380	16.32		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			5,509.77000	5.50977	5,407,530	16.32		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			2,746.49000	2.74649	2,888,160	16.33		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			5,474.36000	5.47436	5,372,740	16.33		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			9,095.87000	9.09587	9,150,230	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,654.63000	1.65463	1,942,400	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			9,045.03000	9.04503	9,100,500	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,625.28000	1.62528	1,910,830	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			9,146.90000	9.14690	9,200,150	16.29		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,639.91000	1.63991	1,926,570	16.29		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,413.13000	3.41313	3,881,160	15.78		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			6,251.83000	6.25183	6,482,470	15.78		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	01/08/2024	Bond Future	12.32	Call		3,437.15000	3.43715	3,906,800	15.79	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		6,217.75000	6.21775	6,450,010	15.79	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,389.20000	3.38920	3,855,900	15.77	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		6,286.08000	6.28608	6,515,390	15.77	0.00	0	
Total R2048 Option											0.00	0	3,96
Total For R2048											5,551,030.23	73	268,36
R2053	On	03/08/2023	Bond Future			12.40447	97.98651	12.44007	97.72396	17.03	0.00	0	
R2053	On	02/11/2023	Bond Future			12.50881	94.31222	12.54255	94.06729	17.92	0.00	0	1,34
R2053	On	01/02/2024	Bond Future			12.60505	96.50564	12.63760	96.27273	17.18	0.00	0	
R2053	On	02/05/2024	Bond Future			12.69842	92.93424	12.72909	92.71783	17.30	0.00	0	
R2053	On	01/08/2024	Bond Future			12.80856	95.05069	12.84044	94.82939	16.29	0.00	0	
Total R2053 Future											0.00	0	1,34
R2053	On	03/08/2023	Bond Future	12.70	Call		3,589.79000	3.58979	3,843,050	17.41	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put		1,713.35000	1.71335	1,704,060	17.41	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call		3,635.40000	3.63540	3,889,370	17.43	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put		1,688.17000	1.68817	1,679,590	17.43	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call		3,681.24000	3.68124	3,935,910	17.45	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Put		1,663.32000	1.66332	1,655,440	17.45	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		5,249.51000	5.24951	5,516,560	18.48	0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		3,349.53000	3.34953	3,371,650	18.48	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		5,292.21000	5.29221	5,559,650	18.50	0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		3,322.60000	3.32260	3,345,110	18.50	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		5,334.79000	5.33479	5,602,630	18.52	0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		3,295.64000	3.29564	3,318,550	18.52	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		4,440.28000	4.44028	4,268,790	17.47	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		6,470.97000	6.47097	6,531,610	17.44	0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		4,495.07000	4.49507	4,322,800	17.44	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		6,512.16000	6.51216	6,573,040	17.45	0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		4,467.74000	4.46774	4,295,710	17.45	0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		6,553.13000	6.55313	6,614,550	17.47	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		6,931.50000	6.93150	7,393,130	17.70	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		4,790.07000	4.79007	5,035,290	17.70	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		6,851.02000	6.85102	7,312,590	17.67	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		4,844.53000	4.84453	5,089,690	17.67	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		6,891.23000	6.89123	7,352,830	17.68	0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		4,817.22000	4.81722	5,062,410	17.68	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		5,614.77000	5.61477	5,664,210	16.77	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		7,685.80000	7.68580	7,956,760	16.78	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		5,587.73000	5.58773	5,637,390	16.78	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2053	On	01/08/2024	Bond Future	13.13	Call			7,607.21000	7.60721	7,878,130	16.76	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put			5,641.96000	5.64196	5,691,580	16.76	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call			7,646.48000	7.64648	7,917,220	16.77	0.00	0	
Total R2053 Option												0.00	0	
Total For R2053												0.00	0	1,34
R209	On	03/08/2023	Bond Future			12.03627	65.09357	12.10747	64.76445		15.48	9,764,035.50	150	11,34
R209	On	02/11/2023	Bond Future			12.13498	63.39583	12.20535	63.07498		16.11	0.00	0	49
R209	On	01/02/2024	Bond Future			12.22538	64.87002	12.29567	64.55358		15.44	0.00	0	
R209	On	02/05/2024	Bond Future			12.31263	63.25883	12.38215	62.94978		14.44	0.00	0	
R209	On	01/08/2024	Bond Future			12.41804	64.70041	12.49012	64.38455		13.44	0.00	0	
Total R209 Future												9,764,035.50	150	11,84
R209	On	03/08/2023	Bond Future	10.00	Call			2.37000	0.00237	3,750	14.04	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put			10,860.61000	10.86061	10,532,870	14.04	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put			1,767.36000	1.76736	1,662,120	15.48	0.00	0	1,70
R209	On	03/08/2023	Bond Future	11.25	Call			227.11000	0.22711	308,080	14.36	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.94	Call			1,141.83000	1.14183	1,355,230	15.38	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			1,919.83000	1.91983	1,804,110	15.38	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put			6,765.11000	6.76511	6,454,750	14.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			1,162.61000	1.16261	1,377,790	15.40	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			1,893.78000	1.89378	1,779,840	15.40	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call			1,269.65000	1.26965	1,493,530	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call			41.79000	0.04179	58,070	14.05	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put			7,023.28000	7.02328	6,710,440	14.05	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call			49.69000	0.04969	68,450	14.05	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put			4,357.45000	4.35745	4,109,300	14.36	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			1,121.27000	1.12127	1,332,860	15.36	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			1,946.16000	1.94616	1,828,630	15.36	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			4,974.58000	4.97458	4,772,440	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			890.14000	0.89014	1,003,890	14.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			5,050.57000	5.05057	4,843,470	14.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			901.73000	0.90173	1,017,950	14.91	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			5,012.49000	5.01249	4,807,860	14.91	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			913.44000	0.91344	1,032,150	14.92	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			2,783.27000	2.78327	3,014,660	15.30	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			3,487.09000	3.48709	3,402,040	15.30	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			2,738.53000	2.73853	2,968,020	15.27	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			3,533.57000	3.53357	3,446,620	15.27	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			2,760.97000	2.76097	2,991,200	15.29	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			3,510.37000	3.51037	3,424,160	15.29	0.00	0	

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	02/05/2024	Bond Future	11.18	Put		6,964.31000	6.96431	6,713,690	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,319.37000	1.31937	1,378,280	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,925.94000	6.92594	6,675,800	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,296.39000	1.29639	1,354,320	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		7,002.82000	7.00282	6,751,700	13.59	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,307.84000	1.30784	1,366,270	13.59	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,288.97000	2.28897	2,385,070	12.85	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		5,452.77000	5.45277	5,233,010	12.85	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,306.46000	2.30646	2,403,150	12.86	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		5,423.53000	5.42353	5,204,360	12.86	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,271.29000	2.27129	2,367,070	12.84	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		5,481.86000	5.48186	5,261,780	12.84	0.00	0	
Total R209 Option											0.00	0	19,38
Total For R209											9,764,035.50	150	31,20
R210	On	03/08/2023	Bond Future			228.70482	228.70482	228.61957	228.61957		0.00	0	4
R210	On	02/11/2023	Bond Future			230.69607	230.69607	230.66471	230.66471		0.00	0	
R210	On	01/02/2024	Bond Future			236.11185	236.11185	236.12335	236.12335		0.00	0	
R210	On	02/05/2024	Bond Future			238.49998	238.49998	238.56703	238.56703		0.00	0	
R210	On	01/08/2024	Bond Future			243.99531	243.99531	244.06639	244.06639		0.00	0	
Total R210 Future											0.00	0	42
Total For R210											0.00	0	42
R213	On	03/08/2023	Bond Future			11.25164	81.77780	11.34329	81.38530	11.33	0.00	0	23,7
R213	On	02/11/2023	Bond Future			11.35331	80.04927	11.44465	79.66738	11.66	80,049,270.00	1,000	8,26
R213	On	01/02/2024	Bond Future			11.44889	81.91034	11.54102	81.53461	10.83	0.00	0	
R213	On	02/05/2024	Bond Future			11.53034	80.29695	11.62228	79.93087	10.20	0.00	0	
R213	On	01/08/2024	Bond Future			11.63638	82.12803	11.73287	81.75403	9.62	0.00	0	
Total R213 Future											80,049,270.00	1,000	31,97
R213	On	03/08/2023	Bond Future	11.61	Call		2,106.19000	2.10619	2,414,460	12.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		978.05000	0.97805	893,820	12.13	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,134.43000	2.13443	2,444,120	12.16	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		964.39000	0.96439	881,580	12.16	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,162.81000	2.16281	2,473,910	12.18	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		950.91000	0.95091	869,510	12.18	0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Put		3,534.83000	3.53483	3,291,330	11.26	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,672.56000	1.67256	1,837,390	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		3,083.27000	3.08327	2,866,210	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,690.03000	1.69003	1,856,570	11.36	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		2,316.89000	2.31689	2,532,790	11.61	0.00	0	7
R213	On	02/11/2023	Bond Future	11.44	Put		2,336.28000	2.33628	2,170,290	11.61	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R213	On	02/11/2023	Bond Future	12.70	Call		5.77759000	5.77759	6,106,600	13.01		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		3,058.12000	3.05812	2,842,770	11.36		0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		759.25000	0.75925	706,370	13.01		0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Call		1,395.21000	1.39521	1,533,600	11.26		0.00	0	7!
R213	On	02/11/2023	Bond Future	11.13	Call		1,707.41000	1.70741	1,875,660	11.37		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		3,032.91000	3.03291	2,819,270	11.37		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		2,548.82000	2.54882	2,404,300	11.01		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		3,214.85000	3.21485	3,447,110	11.02		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		2,531.57000	2.53157	2,388,100	11.02		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		3,238.15000	3.23815	3,471,220	11.02		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		2,514.67000	2.51467	2,372,010	11.02		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		3,191.87000	3.19187	3,423,080	11.01		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		6,537.37000	6.53737	6,254,990	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,042.31000	1.04231	1,124,820	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		6,605.42000	6.60542	6,321,850	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,051.35000	1.05135	1,134,450	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		6,571.23000	6.57123	6,288,250	9.70		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,060.70000	1.06070	1,144,400	9.70		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		5,214.88000	5.21488	4,979,350	9.10		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,805.73000	1.80573	1,938,840	9.09		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		5,271.34000	5.27134	5,030,450	9.09		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,818.39000	1.81839	1,953,840	9.10		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		5,243.23000	5.24323	5,004,680	9.10		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,830.78000	1.83078	1,969,250	9.10		0.00	0	
Total R213 Option												0.00	0	2,25
Total For R213												80,049,270.00	1,000	34,22
R214	On	03/08/2023	Bond Future			12.28984	61.52205	12.33554	61.30633	16.90		0.00	0	20,17
R214	On	02/11/2023	Bond Future			12.38945	59.59448	12.43363	59.38851	17.71		0.00	0	;
R214	On	01/02/2024	Bond Future			12.48474	60.98015	12.52808	60.78055	17.00		0.00	0	
R214	On	02/05/2024	Bond Future			12.56883	59.12324	12.61065	58.93261	16.39		0.00	0	
R214	On	01/08/2024	Bond Future			12.66833	60.47080	12.71159	60.27608	15.29		0.00	0	
Total R214 Future												0.00	0	20,15
R214	On	03/08/2023	Bond Future	12.14	Call		1,116.31000	1.11631	1,280,970	16.69		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,048.21000	2.04821	1,997,150	16.69		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		1,136.97000	1.13697	1,303,010	16.71		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,020.64000	2.02064	1,970,960	16.71		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		1,157.83000	1.15783	1,325,240	16.73		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,993.34000	1.99334	1,945,030	16.73		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		809.72000	0.80972	878,480	16.27		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R214	On	02/11/2023	Bond Future	11.46	Put		5,627.14000	5.62714	5,489,930	16.27	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		820.71000	0.82071	890,090	16.27	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,585.54000	5.58554	5,448,950	16.27	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		798.83000	0.79883	866,970	16.27	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,668.90000	5.66890	5,531,070	16.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,196.52000	4.19652	4,159,060	16.50	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,390.75000	2.39075	2,554,010	16.51	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,168.88000	4.16888	4,132,540	16.51	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,411.19000	2.41119	2,575,760	16.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,141.19000	4.14119	4,106,160	16.53	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,370.21000	2.37021	2,532,350	16.50	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,461.07000	1.46107	1,522,850	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		7,084.86000	7.08486	6,956,010	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,473.67000	1.47367	1,535,830	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		7,045.02000	7.04502	6,916,550	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,486.34000	1.48634	1,548,880	15.42	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		7,005.31000	7.00531	6,877,220	15.42	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,211.99000	5.21199	5,117,790	14.72	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,707.63000	2.70763	2,807,360	14.71	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,269.37000	5.26937	5,174,380	14.71	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,727.00000	2.72700	2,826,870	14.72	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,240.74000	5.24074	5,145,890	14.72	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,746.19000	2.74619	2,846,710	14.72	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,15
Total for Bond											490,652,812.51	8,304	1,464,47
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	

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 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			858.25100	858.25100	855.39800	855.39800				17,165,020.00	2	83
GOVI On 02/11/2023 GOVI			877.45100	877.45100	874.74500	874.74500				0.00	0	
GOVI On 01/02/2024 GOVI			897.84400	897.84400	895.24000	895.24000				0.00	0	
GOVI On 02/05/2024 GOVI			919.20500	919.20500	916.75000	916.75000				0.00	0	
GOVI On 01/08/2024 GOVI			940.20600	940.20600	937.70700	937.70700				0.00	0	
Total GOVI Future										17,165,020.00	2	83
GOVI On 03/08/2023 GOVI	837.21	Call			181,880.00000	18.18800	210,410,000			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			181,780.00000	18.17800	210,310,000			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			181,680.00000	18.16800	210,210,000			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	885.80	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			110,550.00000	11.05500	83,490,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			110,650.00000	11.06500	83,590,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			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	02/11/2023	GOVI	885.82	Put		110,750.00000	11.07500	83,690,000		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		152,400.00000	15.24000	178,440,000		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		152,600.00000	15.26000	178,640,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		152,500.00000	15.25000	178,540,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		342,400.00000	34.24000	317,850,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		342,200.00000	34.22000	317,650,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		342,300.00000	34.23000	317,750,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put		56,630.00000	5.66300	31,640,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put		56,730.00000	5.67300	31,740,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put		56,830.00000	5.68300	31,840,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											17,165,020.00	2	83
Total for GOVI											17,165,020.00	2	83
AL37	On	03/08/2023	Index Future			871.21700	871.21700	869.61300	869.61300		0.00	0	
AL37	On	02/11/2023	Index Future			890.70700	890.70700	889.28000	889.28000		0.00	0	
AL37	On	01/02/2024	Index Future			911.40800	911.40800	910.11600	910.11600		0.00	0	
AL37	On	02/05/2024	Index Future			933.09200	933.09200	931.98300	931.98300		0.00	0	
AL37	On	01/08/2024	Index Future			954.41000	954.41000	953.28900	953.28900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/08/2023	Index Future			992.25400	992.25400	987.52300	987.52300		0.00	0	
AL7T	On	02/11/2023	Index Future			1,014.45100	1,014.45100	1,009.85700	1,009.85700		0.00	0	
AL7T	On	01/02/2024	Index Future			1,038.02800	1,038.02800	1,033.51800	1,033.51800		0.00	0	
AL7T	On	02/05/2024	Index Future			1,062.72400	1,062.72400	1,058.35000	1,058.35000		0.00	0	
AL7T	On	01/08/2024	Index Future			1,087.00400	1,087.00400	1,082.54500	1,082.54500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/08/2023	Index Future			870.80500	870.80500	867.96100	867.96100		0.00	0	10
ALBI	On	02/11/2023	Index Future			890.28600	890.28600	887.59100	887.59100		0.00	0	
ALBI	On	01/02/2024	Index Future			910.97700	910.97700	908.38700	908.38700		0.00	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
ALBI	On	02/05/2024	Index Future			932.65000	932.65000	930.21300	930.21300				0.00	0	
ALBI	On	01/08/2024	Index Future			953.95900	953.95900	951.47800	951.47800				0.00	0	
Total ALBI Future													0.00	0	10
Total For ALBI													0.00	0	10
IGOV	On	03/08/2023	Index Future			327.11100	327.11100	327.07200	327.07200				0.00	0	65
IGOV	On	02/11/2023	Index Future			334.50800	334.50800	334.54800	334.54800				0.00	0	
IGOV	On	01/02/2024	Index Future			342.36000	342.36000	342.46400	342.46400				0.00	0	
IGOV	On	02/05/2024	Index Future			350.58100	350.58100	350.76800	350.76800				0.00	0	
IGOV	On	01/08/2024	Index Future			358.66400	358.66400	358.86000	358.86000				0.00	0	
Total IGOV Future													0.00	0	65
Total For IGOV													0.00	0	65
Total for Index													0.00	0	70
JIBAR F	On	21/06/2023	Jibar Future			8.53000	91.47000	8.53000	91.47000				0.00	0	
JIBAR F	On	19/07/2023	Jibar Future			8.55000	91.45000	8.56000	91.44000				0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			8.86500	91.13500	8.87500	91.12500				0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.94000	91.06000	8.94000	91.06000				0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			9.00000	91.00000	9.01000	90.99000				0.00	0	
JIBAR F	On	15/11/2023	Jibar Future			9.04500	90.95500	9.05000	90.95000				0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			9.08500	90.91500	9.08500	90.91500				0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			9.09500	90.90500	9.06500	90.93500				0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.96000	91.04000	8.90500	91.09500				0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			8.85000	91.15000	8.77000	91.23000				0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			8.67000	91.33000	8.60000	91.40000				0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			8.61000	91.39000	8.53000	91.47000				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 :												507,817,832.51	8,306	1,466,06	
ABCPI3	On	07/12/2023	Spot Bond			4.50000	328.63220	4.50000	328.48134				0.00	0	
Total ABCPI3 SPOT													0.00	0	
Total For ABCPI3													0.00	0	
ABF001	On	13/09/2026	Spot Bond					0.00000	99.97360				0.00	0	
Total ABF001 SPOT													0.00	0	
Total For ABF001													0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	101.74839				0.00	0	
Total ABF003 SPOT													0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABF003										0.00	0	
ABF003 On 30/06/2026 Spot Bond			10.57000	102.01937	10.57000	101.99050				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			12.57000	88.16034	12.57000	88.13082				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.97089				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.32332				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	99.80801				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	102.18000				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.14621				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.70033				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.24767				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.84596				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.51442				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.11421				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3i On 29/08/2028 Spot Bond					0.00000	101.18642				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.90767				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.08454				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.17200				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3i On 07/02/2026 Spot Bond					0.00000	101.39152				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.77504				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4i On 16/09/2024 Spot Bond					0.00000	100.18569				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.87413				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.09253				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.45057				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.46659				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.93689				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.39788				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.40926				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.91035				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.60368				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.48059				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.65668				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.87640				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.75184				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.67149				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.75649				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.64902				0.00	0	
Total ABFN57 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN57										0.00	0	
ABFN5i On 14/11/2027 Spot Bond					0.00000	100.66777				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5i On 28/11/2025 Spot Bond					0.00000	100.37523				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6i On 05/04/2026 Spot Bond					0.00000	101.65678				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.20229				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6i On 24/02/2030 Spot Bond					0.00000	100.72026				0.00	400,000,000	200,000,000
Total ABFN62 SPOT										0.00	400,000,000	200,000,000
Total For ABFN62										0.00	400,000,000	200,000,000
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.99855				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	102.29316				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	102.74216				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.89001				0.00	0	150,000,000
Total ABJ01 SPOT										0.00	0	150,000,000
Total For ABJ01										0.00	0	150,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.21009				0.00	0	300,000,000
Total ABJ02 SPOT										0.00	0	300,000,000
Total For ABJ02										0.00	0	300,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.13846				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	102.02099				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	102.10380				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.19500	8.19500	8.19500	162.71655				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	83.75424	100.00000	83.54158				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.92500	3.92500	3.92500	169.30488				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.77000	4.77000	4.77000	217.34804				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	234.40338				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.48500	9.48500	9.48500	102.72854				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.08500	101.56242	10.08500	101.53527				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.89500	103.52881	9.89500	103.50164				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			9.12000	102.23773	9.12000	102.21284				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.48000	10.48000	10.48000	99.90755				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			10.30000	98.17021	10.30000	98.14342				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	17.39158	100.00000	17.35330				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.15000	329.17896	4.15000	329.03090				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.36000	12.36000	12.36000	103.19568				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.76485				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.76915				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.77679				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.14610				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.57905				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.84879				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.50440				0.00	200,000,000	100,000,000
Total AGL02 SPOT										0.00	200,000,000	100,000,000
Total For AGL02										0.00	200,000,000	100,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	101.74857				0.00	200,000,000	100,000,000
Total AGL03 SPOT										0.00	200,000,000	100,000,000

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 AGL03										0.00	200,000,000	100,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.48608				0.00	400,000,000	200,000,000
Total AGLG01 SPOT										0.00	400,000,000	200,000,000
Total For AGLG01										0.00	400,000,000	200,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	107.31290				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.07679				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.30200				0.00	0	2,500,000,000
Total AGT02 SPOT										0.00	0	2,500,000,000
Total For AGT02										0.00	0	2,500,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.17252				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.81281				0.00	0	400,000,000
Total AGT04 SPOT										0.00	0	400,000,000
Total For AGT04										0.00	0	400,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	101.40559				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.38003				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.40968				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.78500	97.72493	9.78500	97.69914				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.45441				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.60340				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.78942				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	101.30163				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.49687				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.67500	102.85537	10.67500	102.82589				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.52410				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.51385				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.53647				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.76911				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.83030				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.47697				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.51372				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF6C On 21/08/2024 Spot Bond					0.00000	100.53631				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.69397				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.58819				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.64650				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.52500				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.51653				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.54758				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.53686				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.07178				0.00	0	480,000,00
Total AHF7D1 SPOT										0.00	0	480,000,00
Total For AHF7D1										0.00	0	480,000,00
AHF7D On 21/08/2025 Spot Bond					0.00000	100.71075				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.39000	98.47349	11.39000	98.44384				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.77500	87.84942	12.77500	87.81986				0.00	0	
Total AIR05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.71871				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.74180				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.22568				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.85000	196.74341	6.85000	196.64063				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	102.00721				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.29336				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.68368				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.00450				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.56830				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.30730				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	102.21957				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	99.75037				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00: On 20/12/2027 Spot Bond					0.00000	99.75331				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00: On 29/04/2024 Spot Bond					0.00000	100.37905				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00: On 28/03/2024 Spot Bond					0.00000	101.74149				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	102.03044				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	102.03044				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	102.03044				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01: On 17/10/2023 Spot Bond					0.00000	101.32028				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	101.25735				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	101.22587				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	101.40708				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	101.16763				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC02 On 20/06/2028 Spot Bond					0.00000	99.76824				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02 On 20/06/2030 Spot Bond			13.26500	13.26500	13.26500	96.21847				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02 On 20/06/2027 Spot Bond					0.00000	99.77745				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02 On 17/05/2028 Spot Bond					0.00000	100.64999				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02 On 22/08/2023 Spot Bond					0.00000	100.45840				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02 On 23/08/2023 Spot Bond					0.00000	100.43360				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02 On 25/08/2023 Spot Bond					0.00000	100.37836				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02 On 26/05/2028 Spot Bond					0.00000	100.48526				0.00	0	
Total ASC028 SPOT										0.00	0	
Total For ASC028										0.00	0	
ASC02 On 26/05/2026 Spot Bond					0.00000	100.47173				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.73000	248.44077	5.73000	248.31838				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			5.83000	225.76572	5.83000	225.65387				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.64000	209.31388	5.64000	209.21126				0.00	0	
Total ASN154 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.63000	116.88206	5.63000	116.82458				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.07320				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	99.75578				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	99.78661				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.63407				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.52064				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.51272				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.97141				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.99030				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	99.77808				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	99.98790				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.22500	5.22500	5.22500	116.12071				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.81500	5.81500	5.81500	105.75136				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	99.86915				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	99.86327				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.86336				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	99.49662				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.84000	114.10466	5.84000	114.04791				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	99.77587				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	99.35680				0.00	0	1,500,00
Total ASN346 SPOT										0.00	0	1,500,00
Total For ASN346										0.00	0	1,500,00
ASN346 On 20/06/2024 Spot Bond					0.00000	99.86423				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	99.78122				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	99.78122				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	100.37553				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.86139				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.89494				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.19686				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.40084				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	99.91818				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	99.91818				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.01928				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.81051				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.78331				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.76190				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.19728				0.00	0	
Total ASN419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.88361				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	99.73840				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	99.73365				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	99.74257				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.39639				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.40400				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			11.13500	11.13500	11.13500	102.36092				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.82500	11.82500	11.82500	102.02785				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.97099				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	101.06813				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	100.25817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	99.84441				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN481 On 25/08/2025 Spot Bond					0.00000	144.53000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN486 On 28/02/2025 Spot Bond			11.61000	11.61000	11.61000	101.48001				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN487 On 01/09/2025 Spot Bond					0.00000	100.22247				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 15/09/2025 Spot Bond					0.00000	99.94902				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN498 On 15/09/2025 Spot Bond					0.00000	99.94902				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	99.77577				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			11.18000	93.60146	11.18000	93.57349				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.36000	93.52594	10.36000	93.49999				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			10.91000	92.52623	10.91000	92.49923				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			10.91000	92.52623	10.91000	92.49923				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2024 Spot Bond			9.48500	102.91832	9.48500	102.89198				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.43500	103.63133	11.43500	103.59949				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.38500	103.61307	11.38500	103.58138				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.88500	103.60114	10.88500	103.57081				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.88500	103.60114	10.88500	103.57081				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.99353				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.04553				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			11.52000	103.72856	11.52000	103.69631				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.61000	103.14124	11.61000	103.10909				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.47000	103.30091	11.47000	103.26909				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.71213				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.32236				0.00	0	
Total ASN568 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ASN568									0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.20419			0.00	0	
Total ASN569 SPOT									0.00	0	
Total For ASN569									0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	94.94457			0.00	0	
Total ASN587 SPOT									0.00	0	
Total For ASN587									0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.96000	102.32715	10.96000	102.29699			0.00	0	
Total ASN595 SPOT									0.00	0	
Total For ASN595									0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.27737			0.00	0	
Total ASN601 SPOT									0.00	0	
Total For ASN601									0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.45490			0.00	0	
Total ASN602 SPOT									0.00	0	
Total For ASN602									0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.16436			0.00	0	200,000,00
Total ASN607 SPOT									0.00	0	200,000,00
Total For ASN607									0.00	0	200,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	101.18387			0.00	0	
Total ASN610 SPOT									0.00	0	
Total For ASN610									0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	102.25887			0.00	0	
Total ASN611 SPOT									0.00	0	
Total For ASN611									0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.97689			0.00	0	
Total ASN613 SPOT									0.00	0	
Total For ASN613									0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.74522			0.00	0	
Total ASN614 SPOT									0.00	0	
Total For ASN614									0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.40183			0.00	0	
Total ASN617 SPOT									0.00	0	
Total For ASN617									0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.75318			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.40119				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.92300				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.76412				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.74966				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.14474				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	99.17095				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.62315				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	102.20526				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.62556				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.82452				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.98769				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	102.82820				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.74987				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.40145				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	92.95858				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	102.05649				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.14085				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.14328				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.14085				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.95533				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.77134				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.77027				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.07388				0.00	0	
Total ASN703 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.87776				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.12592				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.65761				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	102.22513				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.89890				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.75669				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.99986				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.11780				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.37842				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	102.21944				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.77672				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	99.77457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	93.84044				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.07872				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	99.70264				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	99.71345				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.61384	10.61384	10.61384	99.41973				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	99.89911				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			11.05500	11.05500	11.05500	103.18106				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	101.17285				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	101.07321				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	101.07432				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 21/12/2026 Spot Bond					0.00000	99.76452				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81 On 06/04/2025 Spot Bond					0.00000	101.97673				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	101.89630				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.55564				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.96986				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	83.65199				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.61639				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.47953				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.46149				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	101.75007				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	101.58198				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	101.58198				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	101.17300				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	99.82854				0.00	200,000,000	100,000,000
Total ASN837 SPOT										0.00	200,000,000	100,000,000
Total For ASN837										0.00	200,000,000	100,000,000
ASN83 On 21/04/2027 Spot Bond					0.00000	101.34885				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	101.34180				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	101.34180				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.30937				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	91.60923				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.15697				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.15143				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	99.77681				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.77266				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.37849				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.52381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.06817				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	93.40460				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.67231				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.08219				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.08219				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.94491				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	99.94491				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	102.16966				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	99.75611				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	99.74895				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	99.75109				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.08514				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.49548				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	102.07445				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	99.91242				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			12.06000	103.96586	12.06000	103.93223				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.40220				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.11959				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	99.77887				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.38488				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.39126				0.00	0	
Total ASN915 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	100.38488				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.37850				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	100.38169				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.38647				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	100.38169				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	100.38647				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	95.65240				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	88.28550				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	99.75948				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	106.54060				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	99.74369				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.11417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	99.75759				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN941 On 20/12/2027 Spot Bond					0.00000	99.76551				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN943 On 20/12/2025 Spot Bond					0.00000	99.77238				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN944 On 20/12/2027 Spot Bond					0.00000	99.73302				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	99.77842				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	99.77681				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN951 On 31/08/2027 Spot Bond					0.00000	100.37850				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN952 On 31/07/2027 Spot Bond					0.00000	101.17838				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN953 On 20/12/2027 Spot Bond					0.00000	99.74690				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN954 On 20/12/2025 Spot Bond					0.00000	99.77066				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN955 On 20/12/2024 Spot Bond					0.00000	99.78331				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN96(On 30/09/2027 Spot Bond					0.00000	102.07025				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	119.80770				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	99.73622				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	99.77900				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97(On 24/01/2025 Spot Bond					0.00000	86.78065				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	101.21715				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	99.76615				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98(On 02/04/2029 Spot Bond					0.00000	101.77166				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98(On 14/02/2026 Spot Bond					0.00000	79.81733				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98(On 15/02/2028 Spot Bond					0.00000	100.73763				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98(On 17/08/2023 Spot Bond					0.00000	100.56680				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98(On 17/02/2028 Spot Bond					0.00000	100.63591				0.00	0	
Total ASN984 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN984										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	102.23618				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	99.78013				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	99.75545				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.48356				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.42001				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	100.37870				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.07000	100.36771	8.07000	100.34611				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.09281				0.00	0	800,000,00
Total BAW34 SPOT										0.00	0	800,000,00
Total For BAW34										0.00	0	800,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	101.06939				0.00	0	10,500,000,00
Total BAW36 SPOT										0.00	0	10,500,000,00
Total For BAW36										0.00	0	10,500,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	101.60031				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	102.06578				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	100.37003				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.65462				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.89633				0.00	0	19,500,000,00
Total BAWGL2 SPOT										0.00	0	19,500,000,00
Total For BAWGL2										0.00	0	19,500,000,00
BAYA7 On 31/03/2026 Spot Bond			12.81000	12.81000	12.81000	100.93964				0.00	0	400,000,00
Total BAYA72 SPOT										0.00	0	400,000,00
Total For BAYA72										0.00	0	400,000,00
BAYA7 On 01/07/2024 Spot Bond					0.00000	101.88133				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA8 On 30/06/2023 Spot Bond					0.00000	102.42188				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8 On 30/09/2023 Spot Bond					0.00000	102.57944				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8 On 31/12/2023 Spot Bond					0.00000	102.56647				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	102.64206				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8 On 31/03/2024 Spot Bond					0.00000	103.96006				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8 On 30/06/2024 Spot Bond					0.00000	101.30100				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	102.60456				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA91 On 30/06/2023 Spot Bond					0.00000	102.41866				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.46776				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	102.41810				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	103.06480				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	102.39839				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.71279				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.56776				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.56674				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	102.49753				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.81479				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.88577				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.86483				0.00	0	
Total BAYB16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYB16										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.81522				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	102.79562				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	102.81479				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.81522				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	102.91443				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030 On 18/04/2028 Spot Bond			9.91500	9.91500	9.91500	94.41852				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.04720				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.79428				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.77439				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.23292				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.73256				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.12956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	99.81151				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.78749				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.19293				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.80656				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.75314				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.28755				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.39151				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.97377				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.58000	100.70317	9.58000	100.67778				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.28055				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.39128				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID16 On 24/06/2025 Spot Bond					0.00000	101.88773				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.92923				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.25339				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.74218				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.29200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	77.58400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	57.60300				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.29600				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.30591				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.30885				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	99.91850				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	100.57194				0.00	0	
Total BNPS04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For BNPS04									0.00	0	
BNPS0: On 19/05/2030 Spot Bond					0.00000	100.59121			0.00	0	
Total BNPS05 SPOT									0.00	0	
Total For BNPS05									0.00	0	
BNPS0: On 09/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	25,000,000,00	
Total BNPS06 SPOT								10,000,000,000,000.00	50,000,000,000	25,000,000,00	
Total For BNPS06								10,000,000,000,000.00	50,000,000,000	25,000,000,00	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.64347			0.00	0	
Total BPPF13 SPOT									0.00	0	
Total For BPPF13									0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.85786			0.00	0	
Total BPPF20 SPOT									0.00	0	
Total For BPPF20									0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.51895			0.00	400,000,000	200,000,00
Total BPPF23 SPOT									0.00	400,000,000	200,000,00
Total For BPPF23									0.00	400,000,000	200,000,00
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.60074			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.98132			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.53453			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.67888			0.00	0	
Total BPPF35 SPOT									0.00	0	
Total For BPPF35									0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.48989			0.00	0	
Total BPPF36 SPOT									0.00	0	
Total For BPPF36									0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	102.36518			0.00	0	
Total BPPF37 SPOT									0.00	0	
Total For BPPF37									0.00	0	
BPPF3: On 10/05/2024 Spot Bond					0.00000	100.74120			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.92649				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.10925				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	102.44788				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10 On 30/09/2025 Spot Bond					0.00000	102.39823				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.33681				0.00	200,000,000	100,000,000
Total CBL29 SPOT										0.00	200,000,000	100,000,000
Total For CBL29										0.00	200,000,000	100,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	100.96442				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.58146				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			9.41000	99.74286	9.41000	105.98444				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			9.61000	101.89535	9.61000	101.86922				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.21000	104.18691	10.21000	104.15873				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			11.30000	11.30000	11.30000	102.05560				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.29447				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.49825				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.58122				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.64713				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	102.35557				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.47746				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.49811				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.72660				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			10.59500	102.37059	10.59500	102.34188				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.07547				0.00	0	
Total CLN366 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	101.28282				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.90000	101.43402	11.90000	101.40217				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.82000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.62500	162.39055	6.62500	162.30637				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.75500	157.14393	8.75500	157.05356				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			10.24000	102.54138	10.24000	102.51356				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.13498				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.77291				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.73000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	99.91504				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 25/11/2024 Spot Bond					0.00000	99.70193				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52 On 21/02/2024 Spot Bond					0.00000	100.90368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	99.96645				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 20/06/2023 Spot Bond					0.00000	99.76749				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.49935				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			11.14000	102.71048	11.14000	102.67972				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	101.41378				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	100.91987				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.66205				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	156.10800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.21396				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.61000	101.50710	10.61000	101.47812				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.66000	101.10743	10.66000	101.07890				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN548 On 12/11/2025 Spot Bond			10.75000	99.63906	10.75000	99.61071				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN555 On 18/04/2028 Spot Bond			10.80000	10.80000	10.80000	321.21521				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN553 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	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.73494				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.78484				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.46782				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.77581				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	145.70900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.82375				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			11.11000	98.82700	11.11000	98.87112				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.61000	99.92833	10.61000	99.90025				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	101.02011				0.00	0	
Total CLN564 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.54802				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.47199				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 11/02/2024 Spot Bond					0.00000	100.79357				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.84000	99.06495	10.84000	99.03654				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.80988				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.79616				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.91697				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.75451				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.46184				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.95161				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.82713				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.78607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.47327				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.50528				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	101.56846				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	102.93780				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	99.80690				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	101.27412				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.44898				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.04500	159.48805	5.04500	127.53489				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.69480				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	102.02428				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.46273				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN597 On 24/11/2024 Spot Bond			10.08000	10.08000	10.08000	99.25091				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.88486				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.00005				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	102.17903				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	102.17903				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.66500	9.66500	9.66500	102.06787				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.91418				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.27345				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.95925				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.52542				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.50918				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.25476				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	103.22410				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	100.02724				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.43555				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	97.37700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	103.40597				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	100.37320				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.12142				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.44345				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	100.64683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.67013				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.68000	59.68041	13.68000	78.37936				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.70089				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.31000	99.54146	11.31000	99.51122				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.64490				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	100.67094				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.93364				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	100.85375				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	102.56166				0.00	1,340,000,000	670,000,000
Total CLN635 SPOT										0.00	1,340,000,000	670,000,000
Total For CLN635										0.00	1,340,000,000	670,000,000
CLN635 On 21/11/2024 Spot Bond					0.00000	100.49669				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.64296				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN638 On 19/08/2025 Spot Bond					0.00000	101.78990				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.68160				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.41610				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	100.49839				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	102.15371				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	101.16090				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	102.15600				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	100.73852				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	100.34404				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.64296				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	100.64296				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN654 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	96.92300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	102.47503				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.25149				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.58199				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	102.25100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	125.55600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	150.66900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	105.10766				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.72791				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	103.24125				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	100.68804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.64998	164.86980	5.64998	133.91933				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.64998	164.86980	5.64998	133.92020				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.69769				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.72341				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	102.13127				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	102.19257				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.02115				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	102.07324				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	102.10910				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.93264				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	102.35525				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	102.35503				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	104.22168				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.91056				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	102.16514				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.78935				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	87.53779				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.06123				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	106.37292				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.06203				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.02844				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	88.08649				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.73627				0.00	0	
Total CLN707 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.54746				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	102.13337				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	84.45434				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.69294				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	99.96446				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.72221				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	102.14233				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	102.14233				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	102.14233				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	83.51004				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.52418				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.84119				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.29506				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.53931				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	102.03259				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	102.03259				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	102.03259				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	102.05499				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	102.05499				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	102.05499				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	85.99305				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	87.01130				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.63726				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	102.16484				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	99.99995				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	96.80207				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	102.34841				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	102.65722				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	114.89900				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	95.59231				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.63652				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	102.28276				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	102.19811				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	95.95300				0.00	0	
Total CLN744 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.38043				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.38932				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	102.16507				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.16175				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	99.66786				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.13660				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.79908				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	100.52080				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	102.68503				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.48392				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.05035				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 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	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.84194				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.27189				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	95.31592				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.68503				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 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	
CLN76 On 23/09/2026 Spot Bond					0.00000	99.67748				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	98.12800				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77 On 31/07/2024 Spot Bond					0.00000	102.30617				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.26013				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	89.37641				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.72836				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.19124				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.80000	5.80000	5.80000	107.50896				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.36250				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.40718				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.05660				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.06214				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	103.29198				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.08982				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.10200				0.00	0	
Total CLN784 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	102.16966				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	102.16966				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	113.02774				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.86041				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.16747				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	97.63200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.16747				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.90722				0.00	880,000,000	440,000,000
Total CLN794 SPOT										0.00	880,000,000	440,000,000
Total For CLN794										0.00	880,000,000	440,000,000
CLN794 On 31/01/2025 Spot Bond					0.00000	101.16747				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	102.16974				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.16747				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.16764				0.00	0	

Contract 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	101.17274				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.17274				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.38002				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	88.71698				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	102.34286				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.06546				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.17833				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.38176				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.10089				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.91500	94.44349	9.91500	94.41852				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	102.05275				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN811 On 21/07/2025 Spot Bond					0.00000	100.52100				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	101.16747				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.16771				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.17833				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.05661				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.16747				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.16771				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	102.16975				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.16771				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.16771				0.00	0	
Total CLN825 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.16731				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.16771				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.70316				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.16747				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.47390				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	100.32310				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	101.16731				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			10.07500	10.07500	10.07500	99.08199				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	100.37835				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	100.37849				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	100.37850				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	100.37839				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	102.16973				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	102.18338				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	99.38500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.82200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.50600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.02505				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	102.16975				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	102.16973				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	102.16933				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.23966				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	102.45562				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN852 On 20/07/2027 Spot Bond					0.00000	102.19944				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	102.29583				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	102.44040				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	102.48629				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	102.35421				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.61993				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	85.58637				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.16771				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	102.31419				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	102.17649				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.08241				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	102.44500				0.00	0	
Total CLN864 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	97.53400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.81800				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.28358				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.81457				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.03461				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.04555				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.04001				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.12948				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.37835				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	102.23387				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	101.42812				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.42812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.03224				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.88486				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.87533				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.48449				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.02891				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	85.26372				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.06878				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.06878				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.89172				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.03923				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.86000	5.86000	5.86000	126.77983				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN889 On 20/12/2027 Spot Bond					0.00000	104.95025				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	102.42900				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	102.30966				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.16771				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	102.24979				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	100.37835				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	102.16966				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	101.79904				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	94.53900				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.41060				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.92206				0.00	0	
Total CLN900 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN900										0.00	0	
CLN90 On 20/12/2027 Spot Bond			12.15500	12.15500	12.15500	105.58939				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	103.01000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90 On 20/12/2027 Spot Bond			11.69500	11.69500	11.69500	100.83398				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90 On 15/09/2029 Spot Bond					0.00000	99.90533				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90 On 20/12/2029 Spot Bond					0.00000	102.57802				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	102.41294				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	103.02086				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	99.06100				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	100.50700				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91 On 20/06/2024 Spot Bond					0.00000	102.42914				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.33420				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN91 On 31/01/2026 Spot Bond					0.00000	101.16721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	102.40606				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	97.01400				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	102.80729				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	101.44700				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	100.30591				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	102.19031				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.37857				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.37857				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	100.37843				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.37843				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	102.81077				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN924 On 20/06/2028 Spot Bond					0.00000	102.64206				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	102.56661				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	102.58955				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	102.57808				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	101.16721				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN930 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	97.76360				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	102.32674				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			13.15000	13.15000	13.15000	102.41020				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN935 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.95085				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	98.53000				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	98.22800				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.86666				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	102.53222				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	102.44090				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.63214				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.81128				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	101.42315				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	101.62176				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.36250				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.46094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	101.34407				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	101.22069				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.13287				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.72205				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	100.62538				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	100.61562				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.32842				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	100.30371				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	100.29026				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ08 On 22/06/2026 Spot Bond			11.90000	98.62190	11.90000	98.59058				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			12.02000	98.43901	12.02000	98.40762				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.67000	89.99986	13.67000	89.96734				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.26000	89.99280	12.26000	89.96354				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.49423				0.00	0	100,000,00
Total DSY02 SPOT										0.00	0	100,000,00
Total For DSY02										0.00	0	100,000,00
DSY03 On 21/11/2024 Spot Bond			11.01000	11.01000	11.01000	99.89615				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.25842				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.71436				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.23928				0.00	0	100,000,00
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.50230				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.74290				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	102.04226				0.00	0	
Total DTF002 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DTF002										0.00	0	
DTF002 On 14/09/2023 Spot Bond					0.00000	99.95065				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF003 On 14/09/2025 Spot Bond					0.00000	99.94963				0.00	0	7,500,000,00
Total DTF004 SPOT										0.00	0	7,500,000,00
Total For DTF004										0.00	0	7,500,000,00
DV24 On 18/02/2024 Spot Bond			10.01000	102.84473	10.01000	102.81699				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.05170	9.69000	103.02478				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.05170	9.69000	103.02478				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.21000	98.13657	11.21000	98.10701				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.37500	97.94510	11.37500	97.91517				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	103.17968	10.10000	103.15160				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.17968	10.10000	103.15160				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	101.75820				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.93537				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.79209				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.90974				0.00	0	
Total DVF27 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.22964				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.15113				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.42036				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.58874				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.93794				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.25493				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.87848				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.91583				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.50468				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	103.50144				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.99000	117.48060	5.99000	117.42201				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.83000	101.99177	5.83000	101.94108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	152.41369	2.25000	152.35270				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.95500	158.56097	4.95500	158.48625				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.98000	142.81469	4.98000	142.74726				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.97000	138.64871	4.97000	138.58300				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.81000	119.82903	5.81000	119.76973				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.70000	105.89932	5.70000	105.84705				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	152.41369	2.25000	152.35270				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	207.30411				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	203.93933				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	191.03773				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	158.99538				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	157.93074				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	153.66233				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	142.87852				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	137.49400				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	139.66497				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	115.76173				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	108.52575				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	125.62828				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.32000	100.02021	11.32000	99.99029				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.42500	13.42500	13.42500	91.63512				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.47500	13.47500	13.47500	94.98439				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.41000	11.41000	11.41000	103.68060				0.00	0	
Total EMM06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.41000	11.41000	11.41000	102.83655				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.23000	13.23000	13.23000	98.55032				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.40000	12.40000	12.40000	95.31347				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.73000	15.73000	15.73000	88.48213				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.02180				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.23500				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.28968				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.36201				0.00	0	900,000,00
Total EPF022 SPOT										0.00	0	900,000,00
Total For EPF022										0.00	0	900,000,00
EPF023 On 07/09/2026 Spot Bond					0.00000	100.02640				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.37447				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.80025				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5: On 10/11/2023 Spot Bond					0.00000	100.76476				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC5: On 14/03/2024 Spot Bond					0.00000	99.94949				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.68561				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	102.11786				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.28506				0.00	200,000,000	100,000,000
Total EQT005 SPOT										0.00	200,000,000	100,000,000
Total For EQT005										0.00	200,000,000	100,000,000
EQT00: On 30/10/2023 Spot Bond					0.00000	101.04041				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	99.73276				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.59779				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.08390				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.72716				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.76002				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01' On 11/11/2027 Spot Bond					0.00000	101.26617				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B' On 17/05/2025 Spot Bond					0.00000	100.64292				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B' On 17/05/2027 Spot Bond					0.00000	100.66407				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.65340				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.67455				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.65373				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.66361				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.65008				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.66385				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1' On 17/02/2028 Spot Bond					0.00000	100.67781				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.68827				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.21000	95.89090	10.21000	95.86482			992,612,116,000.00	97,219,600	7,999,145,00	
Total ES26 SPOT									992,612,116,000.00	97,219,600	7,999,145,00	

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 ES26									992,612,116,000.00	97,219,600	7,999,145,00
ES26/R On 02/04/2026 Spot Bond			7.85000	101.52625	7.85000	101.50490			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.72000	72.35371	12.79000	72.01915			2,523,683,616,000.00	198,402,800	1,408,248,40
Total ES33 SPOT									2,523,683,616,000.00	198,402,800	1,408,248,40
Total For ES33									2,523,683,616,000.00	198,402,800	1,408,248,40
ES33/R On 15/09/2033 Spot Bond			7.50000	101.81700	7.50000	101.79663			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			13.07500	69.32917	13.12000	69.07694			717,338,955,000.00	54,863,400	1,842,293,30
Total ES42 SPOT									717,338,955,000.00	54,863,400	1,842,293,30
Total For ES42									717,338,955,000.00	54,863,400	1,842,293,30
ES42/R On 25/04/2042 Spot Bond			8.50000	101.12070	8.50000	101.09770			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.22000	12.22000	12.22000	95.90084			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.99500	14.99500	14.99500	89.39277			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.68209			0.00	200,000,000	100,000,00
Total EXX05 SPOT									0.00	200,000,000	100,000,00
Total For EXX05									0.00	200,000,000	100,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.70024			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.04042			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.91602			0.00	0	300,000,00
Total FIFB19 SPOT									0.00	0	300,000,00
Total For FIFB19									0.00	0	300,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.50219			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				800,000,000,000,000.00	48,000,000,000	38,000,000,000
Total FIFB21 SPOT										10,000,000,000,000.00	48,000,000,000	38,000,000,000
Total For FIFB21										10,000,000,000,000.00	48,000,000,000	38,000,000,000
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				310,000,000,000,000.00	43,100,000,000	42,800,000,000
Total FIFB22 SPOT										10,000,000,000,000.00	43,100,000,000	42,800,000,000
Total For FIFB22										10,000,000,000,000.00	43,100,000,000	42,800,000,000
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.06231				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.73303				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.31540				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.52302				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.52870				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.18379				0.00	0	3,930,000,000
Total FRB24 SPOT										0.00	0	3,930,000,000
Total For FRB24										0.00	0	3,930,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	102.82163				0.00	0	997,600,000
Total FRB25 SPOT										0.00	0	997,600,000
Total For FRB25										0.00	0	997,600,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.98959				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			9.99000	100.77571	9.99000	100.74887			8,367,624,000,000.00	837,600,000	418,800,000
Total FRB27 SPOT									8,367,624,000,000.00	837,600,000	418,800,000
Total For FRB27									8,367,624,000,000.00	837,600,000	418,800,000
FRB28 On 02/12/2025 Spot Bond					0.00000	103.93019			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.33826			0.00	200,000,000	2,830,000,000
Total FRB29 SPOT									0.00	200,000,000	2,830,000,000
Total For FRB29									0.00	200,000,000	2,830,000,000
FRB30 On 19/04/2026 Spot Bond			9.91000	96.93847	9.91000	96.91284			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.20391			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.92712			0.00	0	100,000,000
Total FRB32 SPOT									0.00	0	100,000,000
Total For FRB32									0.00	0	100,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	103.17854			0.00	0	100,000,000
Total FRB33 SPOT									0.00	0	100,000,000
Total For FRB33									0.00	0	100,000,000
FRB34 On 02/06/2028 Spot Bond					0.00000	101.59485			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.27938			0.00	0	100,000,000
Total FRB35 SPOT									0.00	0	100,000,000
Total For FRB35									0.00	0	100,000,000
FRBI23 On 07/12/2023 Spot Bond			4.12000	329.22592	4.12000	329.07807			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.37500	4.37500	4.37500	168.11106			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.80000	217.16308	4.80000	217.06145			0.00	0	
Total FRBI28 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.17000	5.17000	5.17000	116.46150				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.83000	5.83000	5.83000	225.65387				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.74000	97.35460	5.74000	97.30661				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.75000	97.78917	5.75000	97.74075				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			10.07000	10.07000	10.07000	87.47123				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			10.09000	10.09000	10.09000	86.47368				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.22500	5.22500	5.22500	165.88634				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	100.51336				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25 On 17/07/2027 Spot Bond					0.00000	102.67450				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26 On 06/08/2023 Spot Bond					0.00000	101.15647				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28 On 20/12/2023 Spot Bond					0.00000	102.42051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280 On 11/11/2024 Spot Bond					0.00000	100.96579				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284 On 14/05/2024 Spot Bond					0.00000	100.70955				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.71710				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 20/06/2024 Spot Bond					0.00000	102.73774				0.00	0	100,000,00
Total FRC299 SPOT										0.00	0	100,000,00
Total For FRC299										0.00	0	100,000,00
FRC299 On 11/11/2024 Spot Bond					0.00000	101.90741				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	100.38510				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 06/11/2023 Spot Bond					0.00000	101.17103				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 31/05/2024 Spot Bond					0.00000	100.94212				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	102.11922				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	102.30969				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 20/06/2024 Spot Bond					0.00000	102.45209				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC315 On 13/10/2026 Spot Bond					0.00000	99.69927				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	99.91345				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	101.18405				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	102.29133				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	99.09518				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	102.55743				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	102.32555				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.80859				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.84599				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.54744				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.13807				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.63878				0.00	0	
Total FRC340 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	102.74569				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	101.35322				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.92520				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.32188				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.24205				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.17704				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.36274				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.28199				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.26336				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.26077				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.26998				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.26573				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.20117				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	101.93173				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.98957				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.64050				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.90392				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	91.72415				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.37742				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	90.59590				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	90.73944				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	92.06004				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC376 On 20/06/2026 Spot Bond					0.00000	89.03988				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	88.89634				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	102.16956				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	102.40461				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	99.73190				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.66225				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	100.66225				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.63511				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	100.63511				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	100.17121				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC393 On 11/11/2024 Spot Bond					0.00000	100.87687				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC394 On 27/03/2024 Spot Bond					0.00000	102.20427				0.00	0	
Total FRC394 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.28387				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.37144				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond					0.00000	101.57496				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.43907				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.52319				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	100.44721				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400			12.80000	12.80000	12.80000	97.67403				0.00	0	
FRC400 On 19/01/2027 Spot Bond										0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	101.89540				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	89.16552				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403			20.01000	20.01000	20.01000	85.70938				0.00	0	
FRC403 On 19/05/2026 Spot Bond										0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404			11.80000	11.80000	11.80000	102.38239				0.00	0	
FRC404 On 19/01/2027 Spot Bond										0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	102.08980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.75242				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	99.73169				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			14.71000	14.71000	14.71000	95.71464				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.28391				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	100.40729				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.41296				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.19082				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	100.39489				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	103.83717				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	100.40603				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.40357				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	102.45562				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.49757				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.49757				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.38533				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	102.16972				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	102.26912				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	102.41516				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.37860				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.28384				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.37860				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.39457				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.50102				0.00	0	
Total FRC435 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC435										0.00	0	
FRC43 On 21/06/2027 Spot Bond					0.00000	102.39451				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	99.99304				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	99.98916				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.38179				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.38179				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44 On 20/12/2027 Spot Bond					0.00000	102.47490				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44 On 23/09/2026 Spot Bond					0.00000	102.36084				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44 On 28/10/2023 Spot Bond					0.00000	101.18684				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.37860				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44 On 15/03/2028 Spot Bond					0.00000	99.90701				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.37860				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44 On 31/08/2027 Spot Bond					0.00000	100.38179				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(On 20/12/2030 Spot Bond					0.00000	102.49775				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45(On 28/06/2026 Spot Bond					0.00000	101.91341				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45(On 28/10/2023 Spot Bond					0.00000	101.18684				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45(On 29/10/2025 Spot Bond					0.00000	101.17468				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45(On 20/06/2028 Spot Bond					0.00000	102.21092				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45(On 21/01/2030 Spot Bond					0.00000	101.41766				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45(On 18/04/2028 Spot Bond					0.00000	101.63330				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45(On 16/11/2027 Spot Bond					0.00000	100.68461				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45(On 20/12/2029 Spot Bond					0.00000	102.37153				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45(On 31/07/2025 Spot Bond					0.00000	101.37481				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46(On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC46 On 30/04/2025 Spot Bond					0.00000	101.36816				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	101.28391				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46 On 20/04/2032 Spot Bond					0.00000	101.58641				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46 On 20/03/2026 Spot Bond					0.00000	102.02168				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46 On 06/11/2024 Spot Bond					0.00000	100.89600				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46 On 20/12/2023 Spot Bond					0.00000	100.70934				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46 On 31/08/2027 Spot Bond					0.00000	100.36261				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46 On 31/01/2028 Spot Bond					0.00000	100.66934				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47 On 31/07/2023 Spot Bond			10.01000	273.13976	10.01000	104.14403				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47 On 20/04/2027 Spot Bond					0.00000	101.26092				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47 On 30/04/2027 Spot Bond					0.00000	101.26092				0.00	0	
Total FRC472 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC472										0.00	0	
FRC47 On 31/07/2023 Spot Bond					0.00000	101.22605				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47 On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC47 On 31/07/2023 Spot Bond			5.27200	5.27200	5.27200	100.74769				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.31000	110.41678	5.31000	110.36369				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.58000	117.55523	5.58000	117.49758				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.16178				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.01059				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.54038				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.76763				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.42689				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.96629				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.70170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.76603				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.75735				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	102.35237				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.88176				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.98503				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.14800	5.14800	5.14800	103.50797				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.66000	5.66000	5.66000	116.42299				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS102 On 23/01/2024 Spot Bond					0.00000	101.04045				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 31/01/2038 Spot Bond			5.69000	116.08032	5.69000	116.02305				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS105 On 07/12/2033 Spot Bond			5.71000	228.06090	5.71000	227.94867				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			6.01000	111.91418	6.01000	111.85800				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.71000	5.71000	5.71000	227.94867				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.12500	166.22553	5.12500	166.14603				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	117.93533	3.70500	117.88346				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.63000	116.88206	5.63000	116.82458				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.83000	225.76572	5.83000	225.65387				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.83000	225.76572	5.83000	225.65387				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.30500	168.37283	4.30500	168.29604				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.91000	224.25078	5.91000	224.13923				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.83000	114.23511	5.83000	114.17832				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.13000	214.03961	5.13000	213.93755				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.58000	104.93044	6.58000	104.87618				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.34000	212.07894	5.34000	211.97665				0.00	0	
Total FRS129 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.40000	211.52256	5.40000	211.42022				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.42000	214.87231	6.42000	214.76252				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.53000	105.52154	6.53000	105.46711				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.83000	5.83000	5.83000	114.17832				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.62000	115.08056	5.62000	116.95880				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.21000	213.29022	5.21000	213.18808				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.19000	219.04285	6.19000	218.93225				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.34000	212.07894	5.34000	211.97665				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.34000	212.07894	5.34000	211.97665				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14 On 31/03/2028 Spot Bond			4.74100	217.72703	4.74100	217.62549				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14 On 31/01/2025 Spot Bond			5.07500	166.35541	5.07500	166.27610				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14 On 31/03/2028 Spot Bond			5.69000	208.85709	5.69000	208.75441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.73000	208.49251	5.73000	208.38978				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			5.04500	166.43341	5.04500	166.35417				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.20500	213.33699	5.20500	213.23484				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	208.29873				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.44208				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	102.19767				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	102.06729				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	203.86827				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	159.64789				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	230.12741				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	267.81171				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.88851				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.96548				0.00	0	131,400,00
Total FRS199 SPOT										0.00	0	131,400,00
Total For FRS199										0.00	0	131,400,00
FRS200 On 12/08/2025 Spot Bond					0.00000	100.78909				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.48624				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.55792				0.00	770,800,000	192,700,00
Total FRS206 SPOT										0.00	770,800,000	192,700,00
Total For FRS206										0.00	770,800,000	192,700,00
FRS209 On 18/11/2024 Spot Bond					0.00000	100.59829				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	102.39737				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.12007				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.72876				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 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	
FRS237 On 13/10/2023 Spot Bond					0.00000	100.54837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	107.39428				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	72.27059				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.10944				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	119.60035				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.93148				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	102.78712				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.27005				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	139.79925				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	102.60619				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 28/02/2031 Spot Bond					0.00000	100.39223				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	102.14575				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	142.36684				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	102.15577				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	102.14773				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	102.49370				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	102.63127				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	101.87424				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	102.22938				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.10500	11.10500	11.10500	94.53060				0.00	0	
Total FRS284 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.10500	11.10500	11.10500	94.53060				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.23421				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.17440				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 12/02/2024 Spot Bond					0.00000	96.57531				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 09/05/2025 Spot Bond					0.00000	116.16425				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.67885				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 06/07/2023 Spot Bond					0.00000	101.79852				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.28391				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	100.33665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	115.90544				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			10.41000	10.41000	10.41000	102.34683				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	102.28827				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	101.10795				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	101.03838				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.18270				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	102.16962				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	98.03546				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			5.12000	5.12000	5.12000	99.87641				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	92.63373				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS32 On 13/05/2024 Spot Bond					0.00000	105.35704				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS32 On 16/05/2028 Spot Bond					0.00000	93.54471				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS32 On 20/11/2023 Spot Bond					0.00000	96.30712				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.54450	286.33403	9.54450	101.01860				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.71000	286.49861	9.71000	101.02836				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.37000	104.02653	9.37000	101.00832				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.46000	104.05908	9.46000	101.01362				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS32 On 31/07/2023 Spot Bond			9.42000	104.04462	9.42000	101.01127				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS32 On 01/06/2028 Spot Bond					0.00000	109.06765				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS33 On 01/06/2030 Spot Bond					0.00000	100.32357				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS33 On 31/03/2026 Spot Bond					0.00000	100.32950				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS33 On 30/04/2026 Spot Bond					0.00000	100.33388				0.00	0	
Total FRS332 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS332										0.00	0	
FRS33 On 07/03/2028 Spot Bond					0.00000	100.21837				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS33 On 21/06/2023 Spot Bond					0.00000	100.09188				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	329.64540				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.14000	330.76706	3.14000	330.62708				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.50000	3.50000	3.50000	330.05636				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.97658				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.53000	107.01589	5.53000	106.96355				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.20000	64.51450	5.20000	110.66800				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			4.19500	4.19500	4.19500	168.58725				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.47500	4.47500	4.47500	167.84728				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.56000	4.56000	4.56000	328.38732				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.69000	101.52624	9.69000	101.49999				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.76000	103.67699	9.76000	103.64971				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.03000	100.40838	10.03000	100.38154			123,673,912,000.00		12,330,400	41,305,400
Total FRX26 SPOT									123,673,912,000.00		12,330,400	41,305,400
Total For FRX26									123,673,912,000.00		12,330,400	41,305,400
FRX27 On 07/03/2027 Spot Bond			10.34000	102.22661	10.34000	102.19861			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			10.55000	102.16643	10.55000	102.13742			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			11.10000	97.33489	11.10000	97.30585			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			11.33500	93.65320	11.33500	93.62468			153,199,326,000.00		13,515,600	45,319,000
Total FRX31 SPOT									153,199,326,000.00		13,515,600	45,319,000
Total For FRX31									153,199,326,000.00		13,515,600	45,319,000
FRX32 On 31/03/2032 Spot Bond			11.40000	97.28311	11.40000	97.25365			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			12.76000	66.48476	12.76000	66.46229			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.57253			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.47875			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.46454			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.70027				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.47700				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.26786				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.28942				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	99.95019				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	100.63129				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.40630				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.42175				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.52772				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.77000	117.96277	4.77000	117.90766				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.10042				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.71900	101.66412	9.71900	101.63793				0.00	0	
Total GRT17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.96453				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.42000	102.91213	8.42000	102.88894				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.01544				0.00	0	9,370,000,00
Total GRT23 SPOT										0.00	0	9,370,000,00
Total For GRT23										0.00	0	9,370,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	100.69657				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.13835				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.81567				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.11070				0.00	0	10,150,000,00
Total GRT29 SPOT										0.00	0	10,150,000,00
Total For GRT29										0.00	0	10,150,000,00
GRT30 On 10/12/2025 Spot Bond					0.00000	100.59050				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.38274				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.71004				0.00	6,600,000,000	9,700,000,00
Total GRT32 SPOT										0.00	6,600,000,000	9,700,000,00
Total For GRT32										0.00	6,600,000,000	9,700,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	101.98343				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.17816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	102.16217				0.00	0	2,800,000,00
Total GRT36 SPOT										0.00	0	2,800,000,00
Total For GRT36										0.00	0	2,800,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	102.51613				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	101.01032				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.87840				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.32955				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.12245				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.55031				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.28798				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.17914				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.58785				0.00	200,000,000	100,000,00
Total GRT50 SPOT										0.00	200,000,000	100,000,00
Total For GRT50										0.00	200,000,000	100,000,00
GRT51 On 14/12/2029 Spot Bond					0.00000	99.94629				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT521 On 14/12/2032 Spot Bond					0.00000	99.94402				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.85377				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.64145				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			570,000,000,000,000.00	45,700,000,000	40,500,000,00	
Total GRT55 SPOT									70,000,000,000,000.00	45,700,000,000	40,500,000,00	
Total For GRT55									70,000,000,000,000.00	45,700,000,000	40,500,000,00	
GRT56 On 09/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	27,500,000,000	25,300,000,00	
Total GRT56 SPOT									50,000,000,000,000.00	27,500,000,000	25,300,000,00	
Total For GRT56									50,000,000,000,000.00	27,500,000,000	25,300,000,00	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.76651				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			10.04000	10.04000	10.04000	101.31892				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.48968				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.20322				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.69630				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	101.62962				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.15231				0.00	0	
Total H127T1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For H127T1									0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	99.97553			0.00	0	
Total H128T1 SPOT									0.00	0	
Total For H128T1									0.00	0	
H12T1E On 31/03/2027 Spot Bond					0.00000	102.16973			0.00	0	
Total H12T19 SPOT									0.00	0	
Total For H12T19									0.00	0	
H12T2Z On 31/07/2027 Spot Bond					0.00000	100.77775			0.00	0	
Total H12T22 SPOT									0.00	0	
Total For H12T22									0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.36866			0.00	0	
Total H12T27 SPOT									0.00	0	
Total For H12T27									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	102.08710			0.00	0	119,000,00
Total H12T3 SPOT									0.00	0	119,000,00
Total For H12T3									0.00	0	119,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	103.01486			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	99.99147			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.36794			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.36290			0.00	0	
Total HILB14 SPOT									0.00	0	
Total For HILB14									0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.17138			0.00	200,000,000	200,000,00
Total HILB15 SPOT									0.00	200,000,000	200,000,00
Total For HILB15									0.00	200,000,000	200,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	100.96621			0.00	0	
Total HILB16 SPOT									0.00	0	
Total For HILB16									0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.72157			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total HILB17 SPOT									0.00	0	
Total For HILB17									0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	101.76043			0.00	0	
Total HILB18 SPOT									0.00	0	
Total For HILB18									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.42000	328.75701	4.42000	328.60680			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.55000	4.55000	4.55000	331.36063			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.40500	97.95112	11.40500	97.92112			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.46000	76.68414	5.46000	111.51810			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.80000	82.60482	12.80000	82.57651		8,383,170,560,000.00	654,935,200	5,013,522,10	
Total HWAY34 SPOT								8,383,170,560,000.00	654,935,200	5,013,522,10	
Total For HWAY34								8,383,170,560,000.00	654,935,200	5,013,522,10	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.47137	100.00000	12.44347		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.86000	81.48674	12.86000	81.45870		0.00	0	4,590,000,00	
Total HWAY35 SPOT								0.00	0	4,590,000,00	
Total For HWAY35								0.00	0	4,590,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.46532	100.00000	12.43743		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
I2025 On 31/01/2025 Spot Bond			3.62000	170.19488	3.62500	170.10701		41,213,239,536,000.00	11,384,872,800	437,071,745,50	
Total I2025 SPOT								11,213,239,536,000.00	11,384,872,800	437,071,745,50	
Total For I2025								11,213,239,536,000.00	11,384,872,800	437,071,745,50	
I2029 On 31/03/2029 Spot Bond			4.23500	122.48685	4.30000	122.00535		32,381,036,996,000.00	7,646,053,600	267,612,964,20	
Total I2029 SPOT								12,381,036,996,000.00	7,646,053,600	267,612,964,20	
Total For I2029								12,381,036,996,000.00	7,646,053,600	267,612,964,20	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2031	On	31/01/2031	Spot Bond			4.45000	101.35350	4.45000	101.30688			0.00	0	2,000,000,00
Total I2031 SPOT												0.00	0	2,000,000,00
Total For I2031												0.00	0	2,000,000,00
I2033	On	28/02/2033	Spot Bond			4.81000	115.21035	4.81000	115.15650		304,009,860,492,000.00	63,203,713,200	426,897,620,10	
Total I2033 SPOT												14,009,860,492,000.00	63,203,713,200	426,897,620,10
Total For I2033												14,009,860,492,000.00	63,203,713,200	426,897,620,10
I2038	On	31/01/2038	Spot Bond			4.90000	127.18624	4.93000	126.68206		506,983,970,360,000.00	103,466,116,400	437,141,767,90	
Total I2038 SPOT												16,983,970,360,000.00	103,466,116,400	437,141,767,90
Total For I2038												16,983,970,360,000.00	103,466,116,400	437,141,767,90
I2046	On	31/03/2046	Spot Bond			4.83500	111.84313	4.94000	109.97265		24,942,798,000.00	5,158,800	356,434,430,00	
Total I2046 SPOT												24,942,798,000.00	5,158,800	356,434,430,00
Total For I2046												24,942,798,000.00	5,158,800	356,434,430,00
I2050	On	31/12/2050	Spot Bond			5.03000	110.19940	4.90000	112.61631		355,146,864,152,000.00	70,605,738,400	388,837,348,90	
Total I2050 SPOT												15,146,864,152,000.00	70,605,738,400	388,837,348,90
Total For I2050												15,146,864,152,000.00	70,605,738,400	388,837,348,90
IBG01	On	07/02/2025	Spot Bond					0.00000	100.70208			0.00	0	
Total IBG01 SPOT												0.00	0	
Total For IBG01												0.00	0	
IBG02	On	07/02/2027	Spot Bond					0.00000	100.49314			0.00	0	
Total IBG02 SPOT												0.00	0	
Total For IBG02												0.00	0	
IBL109	On	07/12/2023	Spot Bond			4.22000	329.06948	4.22000	328.92083			0.00	0	
Total IBL109 SPOT												0.00	0	
Total For IBL109												0.00	0	
IBL124	On	14/02/2024	Spot Bond					0.00000	100.98829			0.00	0	
Total IBL124 SPOT												0.00	0	
Total For IBL124												0.00	0	
IBL132	On	12/08/2024	Spot Bond					0.00000	100.76822			0.00	0	
Total IBL132 SPOT												0.00	0	
Total For IBL132												0.00	0	
IBL134	On	17/10/2024	Spot Bond					0.00000	101.44350			0.00	0	
Total IBL134 SPOT												0.00	0	
Total For IBL134												0.00	0	
IBL135	On	22/11/2024	Spot Bond					0.00000	100.49782			0.00	0	
Total IBL135 SPOT												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.31105				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.18671				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.12464				0.00	0	66,300,00
Total IBL138 SPOT										0.00	0	66,300,00
Total For IBL138										0.00	0	66,300,00
IBL145 On 20/03/2026 Spot Bond					0.00000	99.78231				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.88477				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.37594				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.38555				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.52996				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.07758				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.68370				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.48777				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.70328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.72863				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.51739				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.41002				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.39155				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.56315				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.25589				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.68461				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.54717				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.10849				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.70322				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.14238				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL201 On 02/12/2026 Spot Bond					0.00000	99.81922				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.43907				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.63037				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.78822				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.43418				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.59812				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.58242				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.80884				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.82049				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.82083				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.93869				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.97000	8.97000	8.97000	99.05519				0.00	0	
Total IBL222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.76231				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.59836				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.39764				0.00	0	300,000,00
Total IBL225 SPOT										0.00	0	300,000,00
Total For IBL225										0.00	0	300,000,00
IBL227 On 25/05/2027 Spot Bond					0.00000	90.23738				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.08259				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.97278				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.97197				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.75474				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.87000	9.87000	9.87000	102.51528				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.87514				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.92634				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.00946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.28745				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.73373				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.40098				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.46196				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	103.29726				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.04161				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.07795				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.89242				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.77500	10.77500	10.77500	97.72991				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.65700				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.86868				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL248 On 30/03/2024 Spot Bond			8.92000	101.76306	8.92000	101.72237				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.50761				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.86568				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.37908				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.10184				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	99.91919				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	97.52620				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.97348				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.99572				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.83434				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.17473				0.00	0	
Total IBL264 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.59989				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.63881				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.45002				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.07539				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	100.19991				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.20000	103.29196	10.20000	103.26358				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.09223				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.45000	99.32804	10.45000	99.30055				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.77500	98.60579	11.77500	98.46815		13,423,500,000,000.00		1,140,000,000	570,000,000	
Total IDCG08 SPOT								13,423,500,000,000.00		1,140,000,000	570,000,000	
Total For IDCG08								13,423,500,000,000.00		1,140,000,000	570,000,000	
IDCG11 On 05/12/2026 Spot Bond			11.01000	99.63653	11.01000	99.60736				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.00952				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	99.21215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.85626				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.84319				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.46693				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.09917				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.76000	98.65775	9.76000	98.63207				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.92571				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.59754				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.33059				0.00	8,600,000,000	4,300,000,000
Total INLV07 SPOT										0.00	8,600,000,000	4,300,000,000
Total For INLV07										0.00	8,600,000,000	4,300,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	103.86567				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.99711				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.20305				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV11 On 22/03/2027 Spot Bond					0.00000	102.14012				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	102.02809				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	102.24486				0.00	560,000,000	280,000,000
Total INLV13 SPOT										0.00	560,000,000	280,000,000
Total For INLV13										0.00	560,000,000	280,000,000
IPF25 On 15/10/2023 Spot Bond					0.00000	101.43748				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	102.06655				0.00	0	150,000,000
Total IPF30 SPOT										0.00	0	150,000,000
Total For IPF30										0.00	0	150,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	102.59784				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.85065				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	99.91919				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.46835				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.47365				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.46030				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.47104				0.00	0	
Total IPF38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF38									0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.47365			0.00	0	
Total IPF39 SPOT									0.00	0	
Total For IPF39									0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	100.35207			0.00	0	
Total IPFC42 SPOT									0.00	0	
Total For IPFC42									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.49064			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.45493			0.00	0	
Total IPFG02 SPOT									0.00	0	
Total For IPFG02									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.35308			0.00	200,000,000	100,000,000
Total IV050 SPOT									0.00	200,000,000	100,000,000
Total For IV050									0.00	200,000,000	100,000,000
IVC140 On 18/04/2024 Spot Bond					0.00000	101.57864			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	99.85978			0.00	0	
Total IVC147 SPOT									0.00	0	
Total For IVC147									0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.99795			0.00	0	
Total IVC152 SPOT									0.00	0	
Total For IVC152									0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC153 SPOT									0.00	0	
Total For IVC153									0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IVC155 SPOT									0.00	0	
Total For IVC155									0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.69894			0.00	0	
Total IVC178 SPOT									0.00	0	
Total For IVC178									0.00	0	
IVC186 On 21/12/2024 Spot Bond			9.14000	97.42001	9.14000	97.39609			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.13630				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.15000	102.51625	8.15000	102.49360				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.97632				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.19000	101.70208	9.19000	101.67698				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.00008				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			9.13000	101.68561	9.13000	101.66067				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.67621				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.90095				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.37000	99.64486	9.37000	99.61992				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			10.06500	10.06500	10.06500	100.63350				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	103.37070				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.01069				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.57065				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			11.01000	11.01000	11.01000	101.09044				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.30799				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.38000	10.38000	10.38000	100.53653				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.41165				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.35500	9.35500	9.35500	101.01634				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.98000	9.98000	9.98000	101.00835				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.39208				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	99.76658				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	99.76797				0.00	0	
Total IVC236 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	97.94175				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	99.76444				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.30322				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	99.76722				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	99.76979				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.30056				0.00	680,000,000	340,000,000
Total IVC242 SPOT										0.00	680,000,000	340,000,000
Total For IVC242										0.00	680,000,000	340,000,000
IVC243 On 27/12/2023 Spot Bond					0.00000	101.81554				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	99.76893				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	99.76760				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond			101.07286		0.00000	101.81369				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond			101.07286		0.00000	102.07835				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	101.43190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	101.21882				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.93000	8.93000	8.93000	100.86053				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.51000	11.51000	11.51000	100.00000				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	99.76181				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	99.75539				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.17748				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVZ140 On 08/06/2023 Spot Bond			8.90000	8.90000	8.90000	8.90000				0.00	0	
Total IVZ140 SPOT										0.00	0	
Total For IVZ140										0.00	0	
IVZ143 On 15/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.80531				0.00	0	
Total IVZ143 SPOT										0.00	0	
Total For IVZ143										0.00	0	
IVZ144 On 29/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.46642				0.00	0	
Total IVZ144 SPOT										0.00	0	
Total For IVZ144										0.00	0	
IVZ145 On 30/06/2023 Spot Bond			8.90000	8.90000	8.90000	99.44231		275,900,000,000,000.00		31,000,000,000	34,000,000,000	
Total IVZ145 SPOT								'5,900,000,000,000.00		31,000,000,000	34,000,000,000	
Total For IVZ145								'5,900,000,000,000.00		31,000,000,000	34,000,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JPM002 On 05/07/2023 Spot Bond					0.00000	99.75259				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.52224				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.16453				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.44067				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	102.18551				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.14940				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.91813				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.79677				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.58075				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.41205				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.69279				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.86437				0.00	0	
Total KAP025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.79611				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.88027				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.57879				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.58751				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.51000	111.86829	10.51000	111.83715				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.94891				0.00	400,000,000	200,000,000
Total LGL09 SPOT										0.00	400,000,000	200,000,000
Total For LGL09										0.00	400,000,000	200,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	102.43652				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.24281				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.48218				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	102.08008				0.00	1,000,000,000	500,000,000
Total LHC01 SPOT										0.00	1,000,000,000	500,000,000
Total For LHC01										0.00	1,000,000,000	500,000,000
LHC02 On 19/07/2027 Spot Bond					0.00000	102.27524				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.50811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.51941				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.53072				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	99.75122				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	99.73275				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			15.09000	15.09000	15.09000	99.86252				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.57658				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.64242				0.00	0	100,000,0€
Total MBF070 SPOT										0.00	0	100,000,0€
Total For MBF070										0.00	0	100,000,0€
MBF07 On 17/09/2024 Spot Bond					0.00000	99.96741				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.38836				0.00	0	4,000,000,0€
Total MBF072 SPOT										0.00	0	4,000,000,0€
Total For MBF072										0.00	0	4,000,000,0€
MBF07: On 30/09/2025 Spot Bond					0.00000	101.92055				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	100.30879				0.00	0	230,000,0€
Total MBF074 SPOT										0.00	0	230,000,0€
Total For MBF074										0.00	0	230,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07: On 21/05/2026 Spot Bond					0.00000	100.31610				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.06968				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.90521				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.64804				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	102.05398				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.85064				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.76000	9.76000	9.76000	106.66145				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.90297				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	100.66192				0.00	0	100,000,00
Total MMIG07 SPOT										0.00	0	100,000,00
Total For MMIG07										0.00	0	100,000,00
MML01: On 10/12/2026 Spot Bond					0.00000	100.84655				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02: On 10/12/2026 Spot Bond			10.43000	96.80796	10.43000	96.78106				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03: On 15/03/2028 Spot Bond					0.00000	101.37623				0.00	0	
Total MML03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			10.66000	91.75698	10.66000	91.67645			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.05910			0.00	200,000,000	100,000,000
Total MML05 SPOT									0.00	200,000,000	100,000,000
Total For MML05									0.00	200,000,000	100,000,000
MML06 On 25/05/2029 Spot Bond			11.08000	95.93198	11.08000	95.90387			0.00	0	
Total MML06 SPOT									0.00	0	
Total For MML06									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.98626			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.62459			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.24033			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.97108			0.00	0	2,942,000,000
Total MTN17 SPOT									0.00	0	2,942,000,000
Total For MTN17									0.00	0	2,942,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.28645			0.00	0	
Total MTN18 SPOT									0.00	0	
Total For MTN18									0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.74791			0.00	0	
Total MTN19 SPOT									0.00	0	
Total For MTN19									0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.25678			0.00	0	
Total MTN20 SPOT									0.00	0	
Total For MTN20									0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.13184			0.00	0	
Total MTN21 SPOT									0.00	0	
Total For MTN21									0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.27519			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.35500	98.37342	10.35500	98.34599				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.24450				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.45712				0.00	0	244,400,00
Total MTN25 SPOT										0.00	0	244,400,00
Total For MTN25										0.00	0	244,400,00
MTN26 On 29/06/2026 Spot Bond					0.00000	103.65245				0.00	800,000,000	400,000,00
Total MTN26 SPOT										0.00	800,000,000	400,000,00
Total For MTN26										0.00	800,000,000	400,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	104.29581				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.57746				0.00	0	300,000,00
Total MTN28 SPOT										0.00	0	300,000,00
Total For MTN28										0.00	0	300,000,00
MTN29 On 15/03/2027 Spot Bond					0.00000	101.09585				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.54155				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.37459				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.83091				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.79001				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN35 On 14/11/2027 Spot Bond					0.00000	101.21684				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.70319				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	100.52897				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	100.66183				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	100.52320				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	100.52331				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR09 On 22/11/2025 Spot Bond					0.00000	100.50494				0.00	380,000,000	330,000,000
Total MWAR09 SPOT										0.00	380,000,000	330,000,000
Total For MWAR09										0.00	380,000,000	330,000,000
MWAR10 On 22/11/2023 Spot Bond					0.00000	100.47136				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	102.36027				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.64716				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.91102				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.16000	103.61673	10.16000	103.58828				0.00	0	
Total NAM03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.27000	101.84212	11.27000	101.81128				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.26173				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.79966				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.19177				0.00	0	300,000,00
Total NBG05G SPOT										0.00	0	300,000,00
Total For NBG05G										0.00	0	300,000,00
NBG06 On 29/07/2028 Spot Bond					0.00000	101.08324				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.92158				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.72000	102.25236	9.72000	102.22599				0.00	0	230,000,00
Total NBK13A SPOT										0.00	0	230,000,00
Total For NBK13A										0.00	0	230,000,00
NBK16 On 12/02/2025 Spot Bond			9.70000	102.73928	9.70000	102.71240				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			10.04000	101.17007	10.04000	101.14299				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.82000	101.69352	9.82000	101.66689				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			10.23500	105.47447	10.23500	105.44539				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.88800	104.56649	8.88800	104.54178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			10.26000	103.08336	10.26000	103.05534				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 12/02/2025 Spot Bond					0.00000	102.10059				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.51772				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			9.85500	104.21631	9.85500	104.18907				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.53500	103.79149	8.53500	103.76751				0.00	0	350,000,00
Total NBK28A SPOT										0.00	0	350,000,00
Total For NBK28A										0.00	0	350,000,00
NBK29 On 31/07/2026 Spot Bond			10.00000	105.14957	10.00000	105.12123				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			9.69000	102.91147	9.69000	102.88457				0.00	0	1,100,000,00
Total NBK30A SPOT										0.00	0	1,100,000,00
Total For NBK30A										0.00	0	1,100,000,00
NBK31 On 09/11/2023 Spot Bond			9.29000	100.87930	9.29000	100.85457				0.00	0	4,070,000,00
Total NBK31A SPOT										0.00	0	4,070,000,00
Total For NBK31A										0.00	0	4,070,000,00
NBK36 On 10/05/2026 Spot Bond					0.00000	103.34861				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.77352				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.45278				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK43I On 20/02/2024 Spot Bond					0.00000	101.17284				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.16441				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.70215				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.03402				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.27516				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.85004				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.25708				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.64488				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.19699				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.17226				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.94641				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.62286				0.00	0	
Total NBKB60 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.32632				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.50314				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.41450				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.83048				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.43964				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.48298				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.48689				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.67313				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			11.25500	101.99907	11.25500	101.96872				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.78024				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond			10.91000	102.08638	10.91000	102.05692				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.77917				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.77728				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.77514				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.16389				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.16389				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.52631				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.47554				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	100.83180				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.38290				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.89117				0.00	0	59,300,00
Total NGL08 SPOT										0.00	0	59,300,00
Total For NGL08										0.00	0	59,300,00
NGL09 On 19/06/2026 Spot Bond					0.00000	103.02537				0.00	0	
Total NGL09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.98342				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.58897				0.00	800,000,000	400,000,000
Total NGL11 SPOT										0.00	800,000,000	400,000,000
Total For NGL11										0.00	800,000,000	400,000,000
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.62009				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.01524				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.19595				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.62770				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.31531				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.90760				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.05148				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.19836				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.83363				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.40552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	99.96575				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	101.66808				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	99.96871				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.30942				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	102.92223				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.67359				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	102.57409				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	102.48242				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.50937				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	100.42520				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	100.47368				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 25/05/2028 Spot Bond					0.00000	100.50962				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.88000	5.88000	5.88000	224.70579				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	217.92254				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	168.09786				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	116.33746				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			5.68000	5.68000	5.68000	116.15618				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.48500	4.48500	4.48500	167.82094				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.89055	3.45000	276.77097				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.28500	4.28500	4.28500	168.34894				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.35500	4.35500	4.35500	221.35769				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.50000	220.04833	4.50000	219.94710				0.00	0	
Total NILB15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.58000	91.77101	5.58000	117.49758			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	98.70201			0.00	0	
Total NN014 SPOT									0.00	0	
Total For NN014									0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690			0.00	0	
Total NN016 SPOT									0.00	0	
Total For NN016									0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	148.41808			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.00985			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.48097			0.00	0	110,000,00
Total NN023 SPOT									0.00	0	110,000,00
Total For NN023									0.00	0	110,000,00
NN026 On 21/11/2025 Spot Bond					0.00000	99.59493			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.92608			0.00	0	
Total NN03 SPOT									0.00	0	
Total For NN03									0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.96827			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	96.89624			0.00	0	
Total NN039 SPOT									0.00	0	
Total For NN039									0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.51194			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	97.46332				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.78315				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.94853				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	94.51694				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.09866				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.22148				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.99993				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.01612				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.34813				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.44541				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.15304				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN104 On 18/06/2024 Spot Bond					0.00000	99.80354				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.94549				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.80354				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.33972				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.57311				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	99.77488				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	99.81157				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.29000	11.29000	11.29000	99.48687				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.71500	10.71500	10.71500	101.92728				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.74000	10.74000	10.74000	98.36537				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.48373				0.00	0	
Total NN196 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.53400				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	155.17000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	143.78000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	158.16000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	155.64000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	153.07119				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04: On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 17/08/2023 Spot Bond					0.00000	100.56610				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF092 On 13/06/2023 Spot Bond					0.00000	99.97624				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF095 On 20/06/2023 Spot Bond					0.00000	99.80056				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF096 On 20/06/2023 Spot Bond					0.00000	99.80056				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF097 On 27/06/2023 Spot Bond					0.00000	101.75251				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF098 On 29/03/2028 Spot Bond					0.00000	101.99279				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF099 On 30/03/2028 Spot Bond					0.00000	101.96250				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF100 On 03/07/2023 Spot Bond					0.00000	101.62926				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF101 On 21/04/2028 Spot Bond					0.00000	99.77367				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF102 On 04/05/2028 Spot Bond					0.00000	101.08183				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A1 On 22/05/2052 Spot Bond					0.00000	122.54643				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.61904				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.54410				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2055 Spot Bond					0.00000	96.79209				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.51733				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.52296				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.30841				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	93.71521				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.55668				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.53421				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.92466				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.46382				0.00	0	
Total NQF1D5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			12.02000	101.32575	12.02000	101.29345				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.65210	100.00000	13.62188				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.36036				0.00	200,000,000	200,000,00
Total NTC26 SPOT										0.00	200,000,000	200,000,00
Total For NTC26										0.00	200,000,000	200,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.49733				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.12196				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.02278				0.00	1,000,000,000	800,000,00
Total NTC34 SPOT										0.00	1,000,000,000	800,000,00
Total For NTC34										0.00	1,000,000,000	800,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	100.09629				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.70653				0.00	0	1,000,000,00
Total NTC36 SPOT										0.00	0	1,000,000,00
Total For NTC36										0.00	0	1,000,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	101.54351				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.91309				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.67005				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				000,000,000,000,000.00	30,000,000,000	30,000,000,000
Total NTC40 SPOT										10,000,000,000,000.00	30,000,000,000	30,000,000,000
Total For NTC40										10,000,000,000,000.00	30,000,000,000	30,000,000,000
NTCG0 On 19/03/2024 Spot Bond					0.00000	99.83533				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.18000	105.36429	9.18000	105.33858				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML10 On 14/09/2025 Spot Bond			9.66000	106.12270	9.66000	106.09550				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.56524				0.00	0	900,000,000
Total OML11 SPOT										0.00	0	900,000,000
Total For OML11										0.00	0	900,000,000
OML12 On 12/11/2025 Spot Bond					0.00000	102.46689				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.93886				0.00	1,000,000,000	500,000,000
Total OML13 SPOT										0.00	1,000,000,000	500,000,000
Total For OML13										0.00	1,000,000,000	500,000,000
OML14 On 23/06/2027 Spot Bond					0.00000	102.72029				0.00	500,000,000	500,000,000
Total OML14 SPOT										0.00	500,000,000	500,000,000
Total For OML14										0.00	500,000,000	500,000,000
OML15 On 28/10/2027 Spot Bond					0.00000	101.11289				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.45000				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.18105				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PARS01 On 13/12/2027 Spot Bond					0.00000	100.65397				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.99832				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.41149				0.00	0	18,000,000.00
Total PEP03 SPOT										0.00	0	18,000,000.00
Total For PEP03										0.00	0	18,000,000.00
PEP04 On 05/05/2026 Spot Bond					0.00000	102.18237				0.00	0	4,500,000.00
Total PEP04 SPOT										0.00	0	4,500,000.00
Total For PEP04										0.00	0	4,500,000.00
PEP05 On 06/03/2026 Spot Bond					0.00000	100.22951				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.16076				0.00	500,000,000	500,000.00
Total PEP06 SPOT										0.00	500,000,000	500,000.00
Total For PEP06										0.00	500,000,000	500,000.00
PMM57 On 08/10/2023 Spot Bond					0.00000	101.66525				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.35158				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.34355				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.34847				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.50000	102.70985	9.51000	102.65378			838,340,798,000,000.00	1,877,720,084,000	1,154,863,701,200	
Total R186 SPOT									18,340,798,000,000.00	877,720,084,000	154,863,701,200	
Total For R186									18,340,798,000,000.00	877,720,084,000	154,863,701,200	
R197 On 07/12/2023 Spot Bond			3.10000	330.83026	3.15000	330.61120			387,500,000,000,000.00	125,000,000,000	518,220,000,000	
Total R197 SPOT									17,500,000,000,000.00	125,000,000,000	518,220,000,000	

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 R197									17,500,000,000,000.00	125,000,000,000	518,220,000,000
R202 On 07/12/2033 Spot Bond			4.84500	245.44813	4.88000	244.59981			151,055,537,892,000.00	31,177,613,600	69,955,133,100
Total R202 SPOT									1,055,537,892,000.00	31,177,613,600	69,955,133,100
Total For R202									1,055,537,892,000.00	31,177,613,600	69,955,133,100
R2030 On 31/01/2030 Spot Bond			10.81500	89.83361	10.90000	89.44667			132,154,947,531,500.00	1,769,038,830,100	2,748,311,892,200
Total R2030 SPOT									12,154,947,531,500.00	769,038,830,100	748,311,892,200
Total For R2030									12,154,947,531,500.00	769,038,830,100	748,311,892,200
R2032 On 31/03/2032 Spot Bond			11.39000	84.47539	11.48000	84.01676			272,443,036,689,000.00	1,779,845,745,100	2,802,928,760,300
Total R2032 SPOT									2,443,036,689,000.00	779,845,745,100	302,928,760,300
Total For R2032									2,443,036,689,000.00	779,845,745,100	302,928,760,300
R2035 On 28/02/2035 Spot Bond			11.91500	83.56269	11.98500	83.16173			582,548,903,618,500.00	1,391,737,213,900	1,564,981,731,700
Total R2035 SPOT									12,548,903,618,500.00	391,737,213,900	564,981,731,700
Total For R2035									12,548,903,618,500.00	391,737,213,900	564,981,731,700
R2037 On 31/01/2037 Spot Bond			12.18500	78.88618	12.24500	78.53979			466,174,035,347,500.00	1,023,075,423,500	1,673,725,919,800
Total R2037 SPOT									16,174,035,347,500.00	223,075,423,500	573,725,919,800
Total For R2037									16,174,035,347,500.00	223,075,423,500	573,725,919,800
R2040 On 31/01/2040 Spot Bond			12.35500	79.82243	12.39500	79.56955			640,004,791,272,500.00	861,190,189,500	1,455,722,968,100
Total R2040 SPOT									10,004,791,272,500.00	861,190,189,500	455,722,968,100
Total For R2040									10,004,791,272,500.00	861,190,189,500	455,722,968,100
R2044 On 31/01/2044 Spot Bond			12.38000	76.32704	12.42000	76.07390			594,722,728,096,000.00	2,067,425,099,200	2,035,503,710,000
Total R2044 SPOT									14,722,728,096,000.00	2,067,425,099,200	1,035,503,710,000
Total For R2044									14,722,728,096,000.00	2,067,425,099,200	1,035,503,710,000
R2048 On 28/02/2048 Spot Bond			12.31000	75.05495	12.35500	74.76923			862,327,080,856,000.00	2,913,267,837,600	3,329,423,709,100
Total R2048 SPOT									12,327,080,856,000.00	913,267,837,600	329,423,709,100
Total For R2048									12,327,080,856,000.00	913,267,837,600	329,423,709,100
R2053 On 31/03/2053 Spot Bond			12.33500	96.71523	12.37000	96.42270			620,931,500,000,000.00	698,900,000,000	414,321,735,200
Total R2053 SPOT									20,931,500,000,000.00	698,900,000,000	414,321,735,200
Total For R2053									20,931,500,000,000.00	698,900,000,000	414,321,735,200
R209 On 31/03/2036 Spot Bond			11.97000	64.24902	12.04000	63.90207			284,718,620,648,000.00	608,581,338,400	989,838,382,900
Total R209 SPOT									14,718,620,648,000.00	608,581,338,400	389,838,382,900
Total For R209									14,718,620,648,000.00	608,581,338,400	389,838,382,900
R210 On 31/03/2028 Spot Bond			4.00000	224.95589	4.00000	224.85543			17,276,620,800,000.00	4,319,155,200	193,235,678,400
Total R210 SPOT									17,276,620,800,000.00	4,319,155,200	193,235,678,400
Total For R210									17,276,620,800,000.00	4,319,155,200	193,235,678,400
R213 On 28/02/2031 Spot Bond			11.18500	80.71682	11.27500	80.30159			225,371,314,970,000.00	914,203,962,000	1,414,711,740,000

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 R213 SPOT										25,371,314,970,000.00	914,203,962,000	414,711,740,00
Total For R213										25,371,314,970,000.00	914,203,962,000	414,711,740,00
R214 On 28/02/2041 Spot Bond			12.22500	60.72384	12.27000	60.49000				507,559,543,697,500.00	695,914,891,100	627,018,719,60
Total R214 SPOT										17,559,543,697,500.00	695,914,891,100	627,018,719,60
Total For R214										17,559,543,697,500.00	695,914,891,100	627,018,719,60
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.53482				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.05052				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.34007				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.06874				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.27922				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.89366				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.82301				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.85493				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	102.28099				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	102.04836				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 21/09/2029 Spot Bond					0.00000	102.11997				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	102.18711				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.07930				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.07993				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.06596				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.07465				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.98417				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.94637				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.44477				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.25779				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.08841				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	102.16952				0.00	0	625,000,00
Total RED706 SPOT										0.00	0	625,000,00

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 RED706									0.00	0	625,000,00
RED70 On 17/04/2026 Spot Bond					0.00000	102.37355			0.00	0	950,000,00
Total RED707 SPOT									0.00	0	950,000,00
Total For RED707									0.00	0	950,000,00
RES49 On 03/08/2023 Spot Bond					0.00000	101.11019			0.00	0	
Total RES49 SPOT									0.00	0	
Total For RES49									0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.47307			0.00	0	100,000,00
Total RES50 SPOT									0.00	0	100,000,00
Total For RES50									0.00	0	100,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	101.43225			0.00	0	
Total RES52 SPOT									0.00	0	
Total For RES52									0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.78053			0.00	0	
Total RES53 SPOT									0.00	0	
Total For RES53									0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.54070			0.00	200,000,000	100,000,00
Total RES59 SPOT									0.00	200,000,000	100,000,00
Total For RES59									0.00	200,000,000	100,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	100.16093			0.00	0	
Total RES60 SPOT									0.00	0	
Total For RES60									0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	99.92001			0.00	0	
Total RES61 SPOT									0.00	0	
Total For RES61									0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.68291			0.00	0	
Total RES62 SPOT									0.00	0	
Total For RES62									0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	99.92162			0.00	0	
Total RES63 SPOT									0.00	0	
Total For RES63									0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	102.06628			0.00	0	
Total RFCA1 SPOT									0.00	0	
Total For RFCA1									0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	102.05939			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	102.15350				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	102.13055				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	102.25677				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	102.23382				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.50916				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.48622				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.54966				0.00	500,000,000	51,500,000,00
Total RN2027 SPOT										0.00	500,000,000	51,500,000,00
Total For RN2027										0.00	500,000,000	51,500,000,00
RN2030 On 17/09/2030 Spot Bond					0.00000	98.99010				0.00	5,000,000,000	208,000,000,00
Total RN2030 SPOT										0.00	5,000,000,000	208,000,000,00
Total For RN2030										0.00	5,000,000,000	208,000,000,00
RW23 On 10/12/2023 Spot Bond			10.44000	99.62577	10.44000	99.59868				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.37000	91.78918	12.37000	91.75908				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW31 On 30/06/2031 Spot Bond			12.58500	95.38658	12.58500	95.35459				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.46758				0.00	0	15,600,000.00
Total RWL26 SPOT										0.00	0	15,600,000.00
Total For RWL26										0.00	0	15,600,000.00
RWL28 On 30/06/2028 Spot Bond			11.58000	97.36998	11.58000	97.33987				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	101.14611				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.45239				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.98500	100.93707	9.98500	100.91036				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.98366				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.78000	103.36121	9.78000	103.33394				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.99000	95.93819	9.99000	95.91278				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.28500	98.42043	10.28500	98.39346				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.92000	102.53929	9.92000	102.51230				0.00	0	
Total SBS34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.91000	102.16410	9.91000	102.13681				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.99500	97.65907	10.99500	97.63020				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.92000	102.41898	9.92000	102.39204				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.40000	102.37805	10.40000	102.34985				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.58000	9.58000	9.58000	103.65920				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.27171				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.37678				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.81265				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.29599				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.32194				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.80310				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.04525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.09708				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.74047				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.83091				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.28035				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.33585				0.00	0	120,000,0€
Total SBS70 SPOT										0.00	0	120,000,0€
Total For SBS70										0.00	0	120,000,0€
SBS71 On 02/02/2027 Spot Bond					0.00000	101.10234				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.64921				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.41214				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.37164				0.00	0	2,000,000,0€
Total SBS75 SPOT										0.00	0	2,000,000,0€
Total For SBS75										0.00	0	2,000,000,0€
SBS76 On 26/04/2032 Spot Bond					0.00000	102.68133				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	102.01209				0.00	0	500,000,0€
Total SBS77 SPOT										0.00	0	500,000,0€
Total For SBS77										0.00	0	500,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS78 On 01/12/2025 Spot Bond					0.00000	100.29474				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.88522				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.40500	10.40500	10.40500	98.70606				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.05000	329.33554	4.05000	329.18824				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.63000	5.63000	5.63000	229.49391				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.47193				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.87642				0.00	0	100,000,00
Total SBSS02 SPOT										0.00	0	100,000,00
Total For SBSS02										0.00	0	100,000,00
SBT10 On 31/03/2024 Spot Bond					0.00000	104.33732				0.00	0	49,200,00
Total SBT103 SPOT										0.00	0	49,200,00
Total For SBT103										0.00	0	49,200,00
SBT10 On 30/09/2025 Spot Bond					0.00000	106.31775				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	370,000,00
Total SBT105 SPOT										0.00	0	370,000,00
Total For SBT105										0.00	0	370,000,00
SBT10 On 31/12/2026 Spot Bond					0.00000	105.44199				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	104.37250				0.00	0	
Total SBT107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT107										0.00	0	
SBT10€ On 13/07/2027 Spot Bond					0.00000	104.22735				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10€ On 31/12/2027 Spot Bond					0.00000	102.51192				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT11€ On 30/06/2028 Spot Bond					0.00000	100.33153				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT20€ On 03/12/2023 Spot Bond					0.00000	100.61739				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20€ On 03/12/2023 Spot Bond			10.39500	100.25785	10.39500	100.23065				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20€ On 16/04/2024 Spot Bond					0.00000	101.50850				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	101.99863				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	106.25873				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
SBT20€ On 28/11/2025 Spot Bond					0.00000	102.57381				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20€ On 29/06/2026 Spot Bond					0.00000	103.08599				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.40300				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.17803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.46000	94.69860	10.46000	94.67194				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.84884				0.00	0	150,000,00
Total SLRA6 SPOT										0.00	0	150,000,00
Total For SLRA6										0.00	0	150,000,00
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.70024				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.69265				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.71511				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.73042				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.72285				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.70772				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.73016				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.74549				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.74168				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.73785				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.76024				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.37463				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.26087				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	101.70707				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.73381				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	102.05439				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.90499				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.46792				0.00	0	4,220,000,00
Total SPDA14 SPOT										0.00	0	4,220,000,00
Total For SPDA14										0.00	0	4,220,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.47467				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.46847				0.00	0	8,300,000,00
Total SPDA16 SPOT										0.00	0	8,300,000,00
Total For SPDA16										0.00	0	8,300,000,00
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.47622				0.00	0	
Total SPDA17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.35595				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.43269				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.46548				0.00	200,000,000	100,000,000
Total SPG007 SPOT										0.00	200,000,000	100,000,000
Total For SPG007										0.00	200,000,000	100,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	102.09050				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.70200				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.72986				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	101.81593				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.47734				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.69940				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.50026				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.12500	5.12500	5.12500	166.14603				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.48500	102.75469	9.48500	102.72854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.76500	82.57604	10.76500	82.55251				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	99.42901				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.94342				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.94000	101.52444	9.94000	101.49769				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.53000	118.23305	5.53000	118.17523				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.95679				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.94262				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	102.11270				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.18000	4.18000	4.18000	328.98372				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.53000	4.53000	4.53000	167.70244				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.83000	5.83000	5.83000	114.17832				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			5.14000	5.14000	5.14000	116.64785				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	213.46877				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.91789				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.91901				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	102.81446				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.93346				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.80839				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.58658				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.40802				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.95515				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.75500	5.75500	5.75500	227.08488				0.00	0	
Total SSN084 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	101.30450				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.58900				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.56500	86.71524	11.56500	86.68831				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	102.37092				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.16000	213.75822	5.16000	213.65615				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.83000	225.76572	5.83000	225.65387				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	95.45719				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2023 Spot Bond					0.00000	100.10754				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.30642				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.35440				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.13106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.33362				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			8.23000	8.23000	8.23000	99.82966				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	96.54839				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	100.58254				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.98574	109.24427	4.98574	109.19260				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.99030	44.54555	4.99030	110.89315				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	102.10135				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.07300				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.54913				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	99.95112				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN19: On 15/06/2023 Spot Bond					0.00000	99.92623				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	99.92623				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	101.92408				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.90107				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			5.36000	5.36000	5.36000	99.89228				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.91646				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	100.63321				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	100.54609				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	100.44007				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	100.37547				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SST201: On 08/12/2026 Spot Bond					0.00000	100.98048				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202: On 31/08/2027 Spot Bond					0.00000	101.77477				0.00	0	500,000,00
Total SST202 SPOT										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SST202									0.00	0	500,000,00
SST202 On 03/03/2028 Spot Bond					0.00000	100.57072			0.00	5,000,000,000	5,000,000,00
Total SST203 SPOT									0.00	5,000,000,000	5,000,000,00
Total For SST203									0.00	5,000,000,000	5,000,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	102.67414			0.00	0	
Total STF001 SPOT									0.00	0	
Total For STF001									0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.27356			0.00	0	
Total STF002 SPOT									0.00	0	
Total For STF002									0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.00000	99.78466	10.00000	99.75805			0.00	0	
Total SZ25 SPOT									0.00	0	
Total For SZ25									0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.53032			0.00	0	
Total T16A10 SPOT									0.00	0	
Total For T16A10									0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.51614			0.00	0	
Total T17A11 SPOT									0.00	0	
Total For T17A11									0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.47510			0.00	0	110,500,00
Total T17A12 SPOT									0.00	0	110,500,00
Total For T17A12									0.00	0	110,500,00
T17A13 On 21/02/2024 Spot Bond					0.00000	100.53283			0.00	0	
Total T17A13 SPOT									0.00	0	
Total For T17A13									0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.48239			0.00	0	
Total T17A21 SPOT									0.00	0	
Total For T17A21									0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.24279			0.00	0	
Total T17A22 SPOT									0.00	0	
Total For T17A22									0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.48239			0.00	0	140,000,00
Total T17A23 SPOT									0.00	0	140,000,00
Total For T17A23									0.00	0	140,000,00
T17A31 On 21/02/2026 Spot Bond			8.13000	100.02987	8.13000	100.00785			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.64000	100.20183	8.64000	100.17842				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.41401				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.47413				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.48525				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.48243				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.21000	100.35636	10.21000	100.32875				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.72887				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.81200				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.68196				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.29770				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.70057				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.04764				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.69981				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.44787				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	101.34735				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.38312				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.66965				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	101.76644				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.25556				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.33031				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.48529				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.55896				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.94702				0.00	0	
Total TFS173 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.11813				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS17E On 13/03/2026 Spot Bond					0.00000	99.97504				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17E On 13/03/2028 Spot Bond					0.00000	99.97454				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.48263				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A7 On 21/08/2024 Spot Bond			9.41000	101.58982	9.41000	101.56402				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.48546				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.48376				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A7 On 21/08/2024 Spot Bond			6.68000	100.73453	6.68000	100.71625				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B7 On 21/08/2024 Spot Bond					0.00000	100.49620				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B7 On 21/08/2024 Spot Bond					0.00000	100.62730				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B7 On 21/08/2024 Spot Bond					0.00000	100.51768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.51372				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.54083				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.53349				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.63495				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.68274				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.65464				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.50775				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.49930				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.49648				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.52803				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.51508				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	100.51339				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.63141				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.61065				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.59774				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.45034				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.49653				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.32486				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.53598				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.52471				0.00	640,000,000	320,000,000
Total TH18C2 SPOT										0.00	640,000,000	320,000,000
Total For TH18C2										0.00	640,000,000	320,000,000
TH18D: On 21/08/2027 Spot Bond					0.00000	100.59223				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.58099				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O: On 21/08/2023 Spot Bond					0.00000	100.50562				0.00	0	
Total TH18O1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TH18O1									0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.45038			0.00	0	
Total TH18O2 SPOT									0.00	0	
Total For TH18O2									0.00	0	
TL25 On 04/09/2024 Spot Bond			10.07000	102.03417	10.07000	102.00694			0.00	0	5,000,000,00
Total TL25 SPOT									0.00	0	5,000,000,00
Total For TL25									0.00	0	5,000,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.82883			0.00	4,000,000,000	4,000,000,00
Total TL26 SPOT									0.00	4,000,000,000	4,000,000,00
Total For TL26									0.00	4,000,000,000	4,000,000,00
TL28 On 24/04/2025 Spot Bond			9.98000	100.08135	9.98000	100.05473			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.56108			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.47927			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.61435			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.18564			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.08247			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			10.54000	101.13610	10.54000	101.10808			0.00	0	203,800,00
Total TN23 SPOT									0.00	0	203,800,00
Total For TN23									0.00	0	203,800,00
TN23/R On 06/11/2023 Spot Bond			100.00000	75.28571	100.00000	75.13867			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.86000	100.37855	10.86000	100.34924		277,937,808,000.00		25,592,800	1,745,729,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TN25 SPOT									277,937,808,000.00	25,592,800	1,745,729,10
Total For TN25									277,937,808,000.00	25,592,800	1,745,729,10
TN25/R On 19/08/2025 Spot Bond			100.00000	27.64910	100.00000	27.58724			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			12.05000	90.15487	12.05000	90.12620			264,138,410,000.00	21,920,200	26,123,497,90
Total TN27 SPOT									264,138,410,000.00	21,920,200	26,123,497,90
Total For TN27									264,138,410,000.00	21,920,200	26,123,497,90
TN27/R On 14/11/2027 Spot Bond			100.00000	12.03992	100.00000	12.01342			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.83000	97.19957	11.83000	97.16872			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.50000	92.41314	12.50000	92.38254			0.00	0	900,000,00
Total TN30 SPOT									0.00	0	900,000,00
Total For TN30									0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.49578	8.00000	115.47104			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			13.19200	93.52993	13.19200	93.49693			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.44000	83.95709	13.44000	83.92726			184,711,296,000.00	13,743,400	656,094,60
Total TN40 SPOT									184,711,296,000.00	13,743,400	656,094,60
Total For TN40									184,711,296,000.00	13,743,400	656,094,60
TN40/R On 09/10/2040 Spot Bond			10.75000	101.87701	10.75000	101.84787			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.86420			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.96633			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNI33 On 28/02/2033 Spot Bond			6.17000	102.09050	6.17000	103.52307				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	102.18228				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	102.04574				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	102.07083				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	102.10526				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.53000	101.25150	8.53000	101.22827				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.56012				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			10.54000	100.48775	10.54000	100.45955				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.56012				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			9.54000	100.69381	9.54000	100.66818				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	100.86268				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.98553				0.00	0	
Total TRA4B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	102.23377				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	102.16493				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.61230				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.61230				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	94.32053				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.76231				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.40805				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.27805				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.72427				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.63490				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	101.35980				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.31247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.96334				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	100.46250				0.00	0	830,000,00
Total TWC445 SPOT										0.00	0	830,000,00
Total For TWC445										0.00	0	830,000,00
TWC44 On 29/08/2023 Spot Bond					0.00000	100.29535				0.00	0	
Total TWC446 SPOT										0.00	0	
Total For TWC446										0.00	0	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC447 SPOT										0.00	0	
Total For TWC447										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.83000	101.72271	11.83000	101.69096				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.67391				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.72282				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.68523				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.73412				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.67013				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.74541				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2026 Spot Bond			11.01500	11.01500	11.01500	98.85542				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A10 On 15/05/2024 Spot Bond					0.00000	100.88877				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A11 On 15/05/2026 Spot Bond					0.00000	100.98039				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.74541				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B02 On 15/05/2026 Spot Bond					0.00000	100.76348				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B03 On 15/05/2026 Spot Bond					0.00000	101.02108				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.84318				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C02 On 15/05/2026 Spot Bond					0.00000	100.85820				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C03 On 15/05/2026 Spot Bond					0.00000	100.83566				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C04 On 15/05/2026 Spot Bond					0.00000	101.11759				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.49773				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.35277				0.00	0	
Total VKE16 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.22345			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.87351			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.86616			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	102.02189			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									2.20e+017	341,429,959,800	082,422,979,60
Total for SPOT :									2.20e+017	341,429,959,800	082,422,979,60
Total Futures									2.20e+017	341,429,965,606	082,424,262,22
Total Options									4 014 420.00	2,500	183,44
Grand Total:									2.20e+017	341,429,968,106	082,424,445,60