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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/03/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2023 Bond Future			12.12015	74.25537	12.16765	74.03270			0.00	0	
ES33 On 03/08/2023 Bond Future			12.27398	75.73596	12.32350	75.50880			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.43065	73.48981	12.48228	73.25809			0.00	0	
ES33 On 01/02/2024 Bond Future			12.58615	75.05051	12.63998	74.81415			0.00	0	
ES33 On 02/05/2024 Bond Future			12.76874	72.75418	12.82517	72.51226			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.45548	71.77141	12.49637	71.54715			0.00	0	
ES42 On 03/08/2023 Bond Future			12.59465	73.20246	12.63715	72.97365			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.73585	70.43675	12.78005	70.20333			0.00	0	
ES42 On 01/02/2024 Bond Future			12.86913	71.93316	12.91500	71.69509			0.00	0	
ES42 On 02/05/2024 Bond Future			13.02928	69.10714	13.07720	68.86363			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 04/05/2023 Bond Future			169.25931	169.25931	169.25865	169.25865			0.00	0	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	03/08/2023	Bond Future			170.90274	170.90274	170.90212	170.90212			0.00	0	2,1
I2025	On	02/11/2023	Bond Future			174.39689	174.39689	174.39644	174.39644			0.00	0	
I2025	On	01/02/2024	Bond Future			176.32225	176.32225	176.32236	176.32236			0.00	0	
I2025	On	02/05/2024	Bond Future			179.84825	179.84825	179.84679	179.84679			0.00	0	
Total I2025 Future												0.00	0	5,55
Total For I2025												0.00	0	5,55
I2029	On	04/05/2023	Bond Future			121.33828	121.33828	120.58019	120.58019			0.00	0	2,1
I2029	On	03/08/2023	Bond Future			123.75760	123.75760	122.98439	122.98439			0.00	0	7,1
I2029	On	02/11/2023	Bond Future			124.96831	124.96831	124.17956	124.17956			0.00	0	
I2029	On	01/02/2024	Bond Future			127.62108	127.62108	126.81604	126.81604			0.00	0	
I2029	On	02/05/2024	Bond Future			128.82298	128.82298	128.00064	128.00064			0.00	0	
Total I2029 Future												0.00	0	2,84
Total For I2029												0.00	0	2,84
I2033	On	04/05/2023	Bond Future			115.76143	115.76143	115.44458	115.44458			0.00	0	1,5
I2033	On	03/08/2023	Bond Future			118.06958	118.06958	117.74635	117.74635			0.00	0	6,1
I2033	On	02/11/2023	Bond Future			119.07480	119.07480	118.74518	118.74518			0.00	0	
I2033	On	01/02/2024	Bond Future			121.60240	121.60240	121.26622	121.26622			0.00	0	
I2033	On	02/05/2024	Bond Future			122.58972	122.58972	122.24569	122.24569			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	04/05/2023	Bond Future			128.70165	128.70165	128.53332	128.53332			0.00	0	4,6
I2038	On	03/08/2023	Bond Future			129.32009	129.32009	129.14830	129.14830			0.00	0	
I2038	On	02/11/2023	Bond Future			131.96399	131.96399	131.78903	131.78903			0.00	0	
I2038	On	01/02/2024	Bond Future			132.76666	132.76666	132.58839	132.58839			0.00	0	
I2038	On	02/05/2024	Bond Future			135.42082	135.42082	135.23765	135.23765			0.00	0	
Total I2038 Future												0.00	0	4,62
Total For I2038												0.00	0	4,62
I2046	On	04/05/2023	Bond Future			112.71417	112.71417	112.79193	112.79193			0.00	0	17,3
I2046	On	03/08/2023	Bond Future			114.96158	114.96158	115.04085	115.04085			0.00	0	
I2046	On	02/11/2023	Bond Future			115.23848	115.23848	115.31977	115.31977			0.00	0	
I2046	On	01/02/2024	Bond Future			117.68489	117.68489	117.76833	117.76833			0.00	0	
I2046	On	02/05/2024	Bond Future			117.91550	117.91550	117.99946	117.99946			0.00	0	
Total I2046 Future												0.00	0	17,30
Total For I2046												0.00	0	17,30
I2050	On	04/05/2023	Bond Future			114.53740	114.53740	115.13059	115.13059			0.00	0	13,3
I2050	On	03/08/2023	Bond Future			114.65126	114.65126	115.25610	115.25610			0.00	0	
I2050	On	02/11/2023	Bond Future			116.99542	116.99542	117.61275	117.61275			0.00	0	
I2050	On	01/02/2024	Bond Future			117.25290	117.25290	117.88377	117.88377			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			119.59642	119.59642	120.23896	120.23896			0.00	0	
Total I2050 Future												0.00	0	13,31
Total For I2050												0.00	0	13,31
R186	On	04/05/2023	Bond Future			8.58153	109.85021	8.59424	109.80996		4.29	33,833,864.68	308	96,44
R186	On	03/08/2023	Bond Future			8.63468	106.70931	8.64853	106.66822		4.51	0.00	0	
R186	On	02/11/2023	Bond Future			8.67423	108.86637	8.68933	108.82459		4.20	1,088,663.70	10	1,16
R186	On	01/02/2024	Bond Future			8.68757	105.84742	8.70403	105.80518		3.93	0.00	0	
R186	On	02/05/2024	Bond Future			8.76067	107.93668	8.77935	107.89262		3.56	0.00	0	
Total R186 Future												34,922,528.38	318	97,60
R186	On	04/05/2023	Bond Future	8.83	Put			517.54000	0.51754	497,250	4.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,282.12000	1.28212	1,302,310	4.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			507.55000	0.50755	487,490	4.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			461.74000	0.46174	470,540	4.20	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,206.67000	1.20667	1,175,220	4.20	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,239.51000	1.23951	1,259,230	4.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			527.70000	0.52770	507,170	4.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,260.74000	1.26074	1,280,700	4.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,482.23000	3.48223	3,513,310	5.00	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			334.56000	0.33456	324,550	5.00	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,506.63000	3.50663	3,537,810	5.01	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			330.41000	0.33041	320,500	5.01	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,530.89000	3.53089	3,562,170	5.01	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			326.13000	0.32613	316,320	5.01	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Put			1,009.99000	1.00999	991,760	4.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,718.09000	2.71809	2,744,020	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			829.33000	0.82933	813,480	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			822.14000	0.82214	806,390	4.52	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,757.83000	2.75783	2,783,950	4.53	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			815.02000	0.81502	799,360	4.53	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,986.71000	4.98671	5,020,570	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			333.91000	0.33391	325,990	5.05	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.15	Call			2,274.56000	2.27456	2,298,110	4.40	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.39	Call			2,737.93000	2.73793	2,763,960	4.52	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,946.36000	2.94636	2,973,190	4.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			904.07000	0.90407	888,660	4.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,965.02000	2.96502	2,991,940	4.33	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			897.71000	0.89771	882,390	4.33	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,927.74000	2.92774	2,954,490	4.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			910.48000	0.91048	894,990	4.32	0.00	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
R186	On	02/05/2024	Bond Future	7.99	Put		2,654.73000	2.65473	2,623,190	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		780.72000	0.78072	793,340	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,639.27000	2.63927	2,607,830	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		789.44000	0.78944	802,160	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,623.87000	2.62387	2,592,530	3.26	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		772.06000	0.77206	784,580	3.26	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											34,922,528.38	318	101,43
R197	On	04/05/2023	Bond Future			335.88964	335.88964	335.82249	335.82249		0.00	0	30
R197	On	03/08/2023	Bond Future			333.55128	333.55128	333.48239	333.48239		0.00	0	
R197	On	02/11/2023	Bond Future			340.37094	340.37094	340.30098	340.30098		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			251.73649	251.73649	251.60141	251.60141		0.00	0	4,96
R202	On	03/08/2023	Bond Future			251.95665	251.95665	251.81857	251.81857		0.00	0	46
R202	On	02/11/2023	Bond Future			257.10789	257.10789	256.96736	256.96736		0.00	0	
R202	On	01/02/2024	Bond Future			257.64422	257.64422	257.50155	257.50155		0.00	0	
R202	On	02/05/2024	Bond Future			262.79472	262.79472	262.64688	262.64688		0.00	0	
Total R202 Future											0.00	0	5,42
Total For R202											0.00	0	5,42
R2030	On	04/05/2023	Bond Future			10.15958	91.79583	10.17897	91.70915	8.29	55,077,498.00	600	85,79
R2030	On	03/08/2023	Bond Future			10.27517	89.59693	10.29559	89.50854	8.70	0.00	0	11,93
R2030	On	02/11/2023	Bond Future			10.37883	91.40813	10.40030	91.31804	8.26	0.00	0	
R2030	On	01/02/2024	Bond Future			10.47603	89.32320	10.49860	89.23158	8.08	0.00	0	
R2030	On	02/05/2024	Bond Future			10.61503	91.08581	10.63909	90.99156	7.59	0.00	0	
Total R2030 Future											55,077,498.00	600	97,72
R2030	On	04/05/2023	Bond Future	12.57	Call		9,933.16000	9.93316	10,018,650	11.14	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		6,245.16000	6.24516	6,324,280	10.28	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		2,679.69000	2.67969	2,605,800	7.56	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		7,887.65000	7.88765	7,970,560	10.85	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		38.56000	0.03856	34,790	10.85	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		9,665.46000	9.66546	9,750,710	11.14	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		12.29000	0.01229	10,860	11.14	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		2,280.68000	2.28068	2,331,790	8.72	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		9.93000	0.00993	8,740	11.14	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call		2,637.40000	2.63740	2,692,940	8.88	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put		563.72000	0.56372	532,580	8.88	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		5,157.41000	5.15741	5,232,290	9.89	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	11.34	Put			154.31000	0.15431	142,510	9.89		0.00	0	15
R2030 On 04/05/2023 Bond Future	10.42	Call			1,914.04000	1.91404	1,959,930	8.54		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.62	Put			88.79000	0.08879	81,230	10.28		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			2,217.80000	2.21780	2,268,060	8.69		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			710.33000	0.71033	673,910	8.69		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,249.16000	2.24916	2,299,840	8.70		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			697.97000	0.69797	661,970	8.70		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			845.27000	0.84527	804,480	8.54		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			685.80000	0.68580	650,230	8.72		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			503.36000	0.50336	520,130	7.67		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			2,308.44000	2.30844	2,238,530	7.67		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			870.70000	0.87070	896,910	7.94		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			1,674.82000	1.67482	1,614,350	7.94		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			37.66000	0.03766	39,010	7.28		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			5,361.43000	5.36143	5,276,100	7.28		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			280.40000	0.28040	290,380	7.48		0.00	0	15
R2030 On 04/05/2023 Bond Future	9.58	Put			3,007.56000	3.00756	2,930,860	7.48		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			368.91000	0.36891	381,700	7.56		0.00	0	47
R2030 On 03/08/2023 Bond Future	12.59	Put			142.69000	0.14269	135,960	10.58		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Call			2,285.13000	2.28513	2,327,160	8.81		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Put			1,834.88000	1.83488	1,788,520	8.81		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,933.43000	2.93343	2,982,580	9.02		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.36	Call			5,116.95000	5.11695	5,182,700	9.70		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,416.66000	1.41666	1,377,420	9.02		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,050.45000	5.05045	5,115,830	9.68		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			672.61000	0.67261	649,600	9.68		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			657.95000	0.65795	635,310	9.70		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,409.86000	9.40986	9,491,520	10.58		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			10,473.65000	10.47365	10,557,570	10.58		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			86.60000	0.08660	82,130	10.58		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Call			5,083.67000	5.08367	5,149,240	9.69		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			665.24000	0.66524	642,420	9.69		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,543.53000	3.54353	3,594,560	8.70		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,805.28000	1.80528	1,766,220	8.70		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,043.01000	1.04301	1,065,140	7.92		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			4,611.11000	4.61111	4,543,150	7.92		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,822.90000	1.82290	1,856,430	8.15		0.00	0	80
R2030 On 02/11/2023 Bond Future	11.57	Put			989.55000	0.98955	964,480	9.36		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.80	Call			3,490.39000	3.49039	3,540,980	8.68		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,834.00000	1.83400	1,794,500	8.68		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	02/11/2023	Bond Future	10.81	Call		3,516.78000	3.51678	3,567,590	8.69	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		3,221.41000	3.22141	3,164,850	8.15	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,819.45000	1.81945	1,780,170	8.69	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		5,729.49000	5.72949	5,794,510	9.36	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,671.67000	3.67167	3,614,160	7.81	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		4,815.42000	4.81542	4,874,390	8.71	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,598.18000	1.59818	1,565,530	8.71	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		4,927.24000	4.92724	4,986,880	8.75	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,162.04000	1.16204	1,185,800	7.61	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		5,031.02000	5.03102	4,963,160	7.61	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,675.43000	1.67543	1,706,540	7.74	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		4,020.08000	4.02008	3,959,570	7.74	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		930.24000	0.93024	908,880	9.36	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		1,911.39000	1.91139	1,945,500	7.81	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		4,955.23000	4.95523	5,015,050	8.76	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,544.54000	1.54454	1,512,740	8.76	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		4,983.59000	4.98359	5,043,560	8.76	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,534.27000	1.53427	1,502,620	8.76	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,141.07000	7.14107	7,211,330	9.36	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,555.19000	1.55519	1,523,210	8.75	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,849.93000	4.84993	4,784,670	7.22	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,543.18000	1.54318	1,572,370	7.22	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,822.77000	4.82277	4,757,710	7.22	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,557.42000	1.55742	1,586,800	7.23	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,796.07000	4.79607	4,731,200	7.23	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,529.38000	1.52938	1,558,370	7.22	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											55,077,498.00	600	112,55
R2032	On	04/05/2023	Bond Future			10.73614	86.84034	10.76599	86.68809	10.49	52,625,246.04	606	186,95
R2032	On	03/08/2023	Bond Future			10.85138	88.55078	10.88255	88.39554	10.92	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.96528	86.18090	10.99784	86.02261	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future			11.07151	87.99212	11.10548	87.83086	10.45	0.00	0	
R2032	On	02/05/2024	Bond Future			11.20913	85.57137	11.24489	85.40610	10.29	0.00	0	
Total R2032 Future											52,625,246.04	606	189,55
R2032	On	04/05/2023	Bond Future	9.80	Call		89.27000	0.08927	96,190	8.83	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		5,201.69000	5.20169	5,056,360	8.83	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		7.76000	0.00776	6,580	14.08	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Call		1,899.49000	1.89949	1,975,960	10.76	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put		972.32000	0.97232	909,010	11.10	0.00	0	70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/05/2023 Bond Future	10.69	Call			1,331.17000	1.33117	1,391,940	10.38		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			4,084.98000	4.08498	3,948,130	9.19		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			3,590.07000	3.59007	3,698,440	11.69		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			584.36000	0.58436	540,480	11.69		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			12,269.68000	12.26968	12,420,750	14.08		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			1,290.50000	1.29050	1,213,960	10.74		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			530.97000	0.53097	561,980	9.63		0.00	0	50
R2032 On 04/05/2023 Bond Future	10.89	Put			1,270.78000	1.27078	1,195,000	10.76		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			2,251.15000	2.25115	2,335,820	10.98		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			1,069.83000	1.06983	1,002,250	10.98		0.00	0	13,00
R2032 On 04/05/2023 Bond Future	11.06	Call			2,453.08000	2.45308	2,542,020	11.10		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,156.48000	1.15648	1,211,660	10.24		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			1,904.48000	1.90448	1,807,410	10.24		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,719.45000	1.71945	1,627,970	10.38		0.00	0	50
R2032 On 04/05/2023 Bond Future	10.87	Call			1,838.37000	1.83837	1,913,310	10.73		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			1,310.64000	1.31064	1,233,330	10.73		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,868.74000	1.86874	1,944,450	10.74		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			111.17000	0.11117	119,550	8.91		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			4,949.33000	4.94933	4,805,460	8.91		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			225.26000	0.22526	240,660	9.19		0.00	0	70
R2032 On 04/05/2023 Bond Future	10.30	Put			2,948.78000	2.94878	2,827,540	9.63		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			951.28000	0.95128	999,340	10.07		0.00	0	70
R2032 On 04/05/2023 Bond Future	10.53	Put			2,164.69000	2.16469	2,060,500	10.07		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,331.07000	5.33107	5,440,260	12.06		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,108.74000	1.10874	1,062,690	12.06		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			428.61000	0.42861	447,140	10.25		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.90	Put			965.53000	0.96553	924,090	12.22		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,260.04000	1.26004	1,304,540	10.51		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			7,133.01000	7.13301	6,996,300	10.25		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			4,223.54000	4.22354	4,112,800	10.51		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,295.40000	5.29540	5,404,250	12.05		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,119.62000	1.11962	1,073,230	12.05		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,366.63000	5.36663	5,476,160	12.07		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,097.78000	1.09778	1,052,070	12.07		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			5,835.92000	5.83592	5,949,720	12.22		0.00	0	5,00
R2032 On 02/11/2023 Bond Future	11.24	Call			3,728.86000	3.72886	3,814,650	11.10		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,563.57000	2.56357	2,491,070	11.10		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			3,671.87000	3.67187	3,756,910	11.08		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,602.03000	2.60203	2,528,780	11.08		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			3,700.32000	3.70032	3,785,730	11.09		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R2032	On	02/11/2023	Bond Future	11.23	Put		2,582.74000	2.58274	2,509,860	11.09	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,615.73000	5.61573	5,717,650	11.21	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,269.40000	2.26940	2,210,060	11.21	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,646.45000	5.64645	5,748,650	11.22	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,255.15000	2.25515	2,196,090	11.22	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,377.52000	1.37752	1,419,010	9.86	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put		2,241.29000	2.24129	2,182,510	11.23	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,186.09000	8.18609	8,307,140	11.96	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,385.07000	1.38507	1,344,860	11.96	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		2,723.17000	2.72317	2,790,320	10.26	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,784.42000	6.78442	6,664,650	9.86	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		4,381.89000	4.38189	4,287,780	10.26	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,677.53000	5.67753	5,780,010	11.23	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,287.81000	2.28781	2,347,390	9.84	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,575.75000	5.57575	5,470,060	9.84	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,305.83000	2.30583	2,365,750	9.84	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,545.30000	5.54530	5,439,950	9.84	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,269.51000	2.26951	2,328,760	9.83	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,605.97000	5.60597	5,499,950	9.83	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											52,625,246.04	606	225,54
R2035	On	04/05/2023	Bond Future			11.20491	86.60408	11.24986	86.34562	13.02	55,080,194.88	636	158,82
R2035	On	03/08/2023	Bond Future			11.32123	88.30991	11.36799	88.04634	13.43	0.00	0	6,76
R2035	On	02/11/2023	Bond Future			11.43930	85.59054	11.48794	85.32172	13.38	0.00	0	
R2035	On	01/02/2024	Bond Future			11.55447	87.38914	11.60507	87.11503	12.96	0.00	0	
R2035	On	02/05/2024	Bond Future			11.68714	84.60930	11.73998	84.32900	12.54	0.00	0	
Total R2035 Future											55,080,194.88	636	165,55
R2035	On	04/05/2023	Bond Future	9.85	Call		48.21000	0.04821	53,930	11.77	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.87	Call		4,178.43000	4.17843	4,366,370	13.99	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,773.99000	1.77399	1,889,280	12.96	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,588.80000	4.58880	4,370,700	12.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,188.08000	10.18808	10,436,450	15.97	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		68.69000	0.06869	58,600	15.97	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,886.86000	3.88686	4,068,440	13.88	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		811.84000	0.81184	734,960	13.88	0.00	0	1,02
R2035	On	04/05/2023	Bond Future	11.05	Call		1,339.89000	1.33989	1,435,180	12.72	0.00	0	72
R2035	On	04/05/2023	Bond Future	11.87	Put		723.57000	0.72357	653,050	13.99	0.00	0	72
R2035	On	04/05/2023	Bond Future	12.46	Call		6,818.79000	6.81879	7,045,900	14.90	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		260.53000	0.26053	229,180	14.90	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	11.20	Call			1,744.88000	1.74488	1,858,930	12.95	0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			2,031.64000	2.03164	1,887,230	12.95	0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			2,119.04000	2.11904	1,970,870	12.90	0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			2,003.13000	2.00313	1,859,960	12.96	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,803.36000	1.80336	1,919,900	12.98	0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,974.93000	1.97493	1,833,010	12.98	0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			496.03000	0.49603	540,910	12.14	0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,343.51000	4.34351	4,129,930	12.14	0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			8,647.11000	8.64711	8,394,370	11.77	0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			302.57000	0.30257	332,450	11.94	0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			5,259.06000	5.25906	5,030,480	11.94	0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			435.20000	0.43520	475,560	12.08	0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,497.67000	2.49767	2,334,500	12.72	0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,659.08000	1.65908	1,769,370	12.90	0.00	0	48
R2035 On 03/08/2023 Bond Future	11.99	Call			5,225.45000	5.22545	5,396,440	14.43	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,827.21000	1.82721	1,734,630	14.43	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,262.36000	5.26236	5,433,950	14.44	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,811.09000	1.81109	1,719,110	14.44	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,188.42000	5.18842	5,358,790	14.41	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,843.26000	1.84326	1,750,060	14.41	0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,665.31000	1.66531	1,743,610	12.59	0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,649.55000	6.64955	6,459,030	12.59	0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,737.78000	2.73778	2,848,250	12.99	0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			3,946.55000	3.94655	3,807,040	13.28	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,543.60000	3.54360	3,673,550	13.29	0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,801.70000	4.80170	4,643,350	12.99	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,919.43000	3.91943	3,780,560	13.29	0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,572.38000	3.57238	3,702,970	13.30	0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,892.74000	3.89274	3,754,510	13.30	0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			8,499.55000	8.49955	8,703,130	15.00	0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,439.97000	1.43997	1,374,730	15.00	0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,515.21000	3.51521	3,644,520	13.28	0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,094.05000	3.09405	2,988,760	13.67	0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			2,033.30000	2.03330	2,117,190	12.33	0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,604.10000	7.60410	7,413,880	12.33	0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			3,080.40000	3.08040	3,192,170	12.64	0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			6,157.77000	6.15777	6,325,660	13.65	0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,129.92000	3.12992	3,023,700	13.65	0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,191.07000	6.19107	6,359,430	13.66	0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,760.90000	5.76090	5,598,560	12.64	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 01/02/2024 Bond Future	12.19	Put			3.11193000	3.11193	3,006,180	13.66		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,224.42000	6.22442	6,393,240	13.67		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			10,722.33000	10.72233	10,937,820	15.01		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,490.04000	1.49004	1,431,420	15.01		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.21	Put			6,073.28000	6.07328	5,908,390	12.12		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			3,155.68000	3.15568	3,270,000	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,139.06000	6.13906	5,973,080	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			3,178.11000	3.17811	3,292,970	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,105.92000	6.10592	5,940,480	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			3,200.98000	3.20098	3,316,390	12.12		0.00	0	
Total R2035 Option										0.00	0	8,38
Total For R2035										55,080,194.88	636	173,97
R2037 On 04/05/2023 Bond Future			11.44510	82.12237	11.49542	81.83086		14.01		49,273,422.00	600	63,17
R2037 On 03/08/2023 Bond Future			11.56821	79.48253	11.62051	79.18528		15.24		0.00	0	74,07
R2037 On 02/11/2023 Bond Future			11.68081	81.08932	11.73507	80.78615		14.45		0.00	0	
R2037 On 01/02/2024 Bond Future			11.78994	78.53740	11.84626	78.22815		14.83		0.00	0	
R2037 On 02/05/2024 Bond Future			11.92471	80.08613	11.98340	79.77002		13.64		0.00	0	
Total R2037 Future										49,273,422.00	600	137,24
R2037 On 04/05/2023 Bond Future	11.30	Put			2,522.38000	2.52238	2,341,350	13.68		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			3,499.97000	3.49997	3,694,370	14.75		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			991.16000	0.99116	894,050	14.75		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Call			11,542.59000	11.54259	11,827,560	17.31		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			38.48000	0.03848	31,940	17.31		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.31	Call			1,407.14000	1.40714	1,519,020	13.70		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			1,381.47000	1.38147	1,491,950	13.68		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			2,489.09000	2.48909	2,309,460	13.70		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			1,432.94000	1.43294	1,546,220	13.71		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,455.99000	2.45599	2,277,760	13.71		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			2,889.37000	2.88937	3,064,830	14.48		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			1,269.85000	1.26985	1,153,800	14.48		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			662.96000	0.66296	727,430	13.17		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			3,907.88000	3.90788	3,680,840	13.17		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			796.89000	0.79689	871,110	13.28		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			3,553.90000	3.55390	3,336,610	13.28		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,012.84000	2.01284	1,902,250	15.80		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			4,807.07000	4.80707	4,994,460	15.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			1,995.04000	1.99504	1,885,180	15.82		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			572.88000	0.57288	615,150	14.03		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			8,605.95000	8.60595	8,350,970	14.03		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	Op Interest
R2037	On	03/08/2023	Bond Future	12.14	Call		4,843.14000	4.84314	5,031,250	15.83		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,977.40000	1.97740	1,868,260	15.83		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,544.71000	1.54471	1,636,900	14.31		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,179.37000	5.17937	4,974,310	14.31		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		4,771.10000	4.77110	4,957,760	15.80		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,276.93000	4.27693	4,114,900	14.24		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,293.78000	3.29378	3,433,470	14.22		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,334.88000	4.33488	4,171,400	14.22		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,321.62000	3.32162	3,462,040	14.23		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,305.95000	4.30595	4,143,200	14.23		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,349.31000	3.34931	3,490,450	14.24		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,415.07000	3.41507	3,291,360	15.48		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,979.85000	5.97985	6,165,930	15.50		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,395.52000	3.39552	3,272,350	15.50		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,914.71000	5.91471	6,099,710	15.47		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,434.73000	3.43473	3,310,480	15.47		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,947.25000	5.94725	6,132,790	15.48		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,277.25000	3.27725	3,408,290	13.17		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,276.79000	6.27679	6,091,720	13.17		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,300.35000	3.30035	3,432,000	13.17		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,243.19000	6.24319	6,058,730	13.17		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,254.57000	3.25457	3,385,010	13.16		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,310.86000	6.31086	6,125,190	13.16		0.00	0	
Total R2037 Option												0.00	0	6,20
Total For R2037												49,273,422.00	600	143,45
R2040	On	04/05/2023	Bond Future			11.53763	83.77849	11.59295	83.43327	14.88		29,573,806.97	353	51,45
R2040	On	03/08/2023	Bond Future			11.65700	80.92083	11.71445	80.56881	16.24		0.00	0	99,20
R2040	On	02/11/2023	Bond Future			11.76594	82.55665	11.82548	82.19764	15.40		0.00	0	
R2040	On	01/02/2024	Bond Future			11.87145	79.78521	11.93318	79.41903	15.85		0.00	0	
R2040	On	02/05/2024	Bond Future			12.00060	81.35832	12.06485	80.98407	14.59		0.00	0	
Total R2040 Future												29,573,806.97	353	150,65
R2040	On	04/05/2023	Bond Future	10.17	Call		50.94000	0.05094	58,950	13.44		0.00	0	35
R2040	On	04/05/2023	Bond Future	10.17	Put		9,710.47000	9.71047	9,373,260	13.44		0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		105.46000	0.10546	88,770	18.31		0.00	0	45
R2040	On	04/05/2023	Bond Future	11.43	Call		1,613.54000	1.61354	1,752,100	14.76		0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		1,080.51000	1.08051	967,660	15.87		0.00	0	65
R2040	On	04/05/2023	Bond Future	11.03	Call		707.71000	0.70771	784,090	14.11		0.00	0	65
R2040	On	04/05/2023	Bond Future	10.92	Put		4,899.94000	4.89994	4,616,540	13.96		0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		7,217.77000	7.21777	7,518,580	17.17		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 04/05/2023 Bond Future	12.78	Put			331.92000	0.33192	287,510	17.17		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,475.35000	10.47535	10,803,880	18.31		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			1,585.30000	1.58530	1,722,230	14.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,672.23000	2.67223	2,463,940	14.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,637.01000	2.63701	2,430,350	14.76		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,759.12000	1.75912	1,905,890	14.85		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,466.41000	2.46641	2,267,960	14.85		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			3,846.95000	3.84695	4,079,320	15.87		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			321.11000	0.32111	361,680	13.73		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			5,977.88000	5.97788	5,673,230	13.73		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			539.98000	0.53998	601,800	13.96		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,330.49000	4.33049	4,061,650	14.11		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,557.34000	1.55734	1,692,630	14.73		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,707.82000	2.70782	2,497,890	14.73		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,186.14000	2.18614	2,057,340	17.01		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,163.82000	5.16382	5,385,350	16.97		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,224.52000	2.22452	2,094,030	16.97		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,202.11000	5.20211	5,424,490	16.99		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,205.25000	2.20525	2,075,610	16.99		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,240.50000	5.24050	5,463,720	17.01		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,485.30000	3.48530	3,648,970	15.21		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,858.22000	4.85822	4,662,880	15.21		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,426.64000	3.42664	3,588,590	15.19		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,923.10000	4.92310	4,726,040	15.19		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,456.05000	3.45605	3,618,860	15.20		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,890.70000	4.89070	4,694,500	15.20		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,794.69000	3.79469	3,645,600	16.26		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,178.01000	6.17801	6,395,740	16.27		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,772.63000	3.77263	3,624,180	16.27		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,109.16000	6.10916	6,325,600	16.25		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,816.58000	3.81658	3,666,840	16.25		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,143.70000	6.14370	6,360,790	16.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,819.43000	3.81943	3,982,670	14.22		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,529.24000	6.52924	6,318,230	14.22		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,846.18000	3.84618	4,010,140	14.23		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,494.88000	6.49488	6,284,590	14.23		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,793.12000	3.79312	3,955,630	14.21		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,564.12000	6.56412	6,352,380	14.21		0.00	0	
Total R2040 Option										0.00	0	3,98

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
Total For R2040										29,573,806.97	353	154,65
R2044 On 04/05/2023 Bond Future			11.60450	80.11337	11.64424	79.86216		16.00		0.00	0	55,64
R2044 On 03/08/2023 Bond Future			11.71917	77.30874	11.76041	77.05257		17.49		0.00	0	21,47
R2044 On 02/11/2023 Bond Future			11.82363	78.87153	11.86632	78.61037		16.62		0.00	0	
R2044 On 01/02/2024 Bond Future			11.92468	76.14786	11.96890	75.88147		17.14		0.00	0	
R2044 On 02/05/2024 Bond Future			12.04762	77.64915	12.09363	77.37675		15.80		0.00	0	
Total R2044 Future										0.00	0	77,11
R2044 On 04/05/2023 Bond Future	11.43	Put			2,846.90000	2,84690	2,685,120	15.42		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			2,489.12000	2,48912	2,616,370	16.00		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			1,827.13000	1,82713	1,703,170	16.00		0.00	0	4,42
R2044 On 04/05/2023 Bond Future	12.00	Call			3,450.71000	3,45071	3,605,330	16.47		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			1,260.90000	1,26090	1,164,310	16.47		0.00	0	4,42
R2044 On 04/05/2023 Bond Future	12.25	Call			4,524.61000	4,52461	4,702,720	16.96		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			1,422.67000	1,42267	1,509,740	15.39		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			2,923.11000	2,92311	2,758,970	15.39		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			1,449.42000	1,44942	1,537,660	15.40		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			2,884.82000	2,88482	2,721,850	15.40		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			1,476.45000	1,47645	1,565,880	15.42		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			857.28000	0.85728	784,180	16.96		0.00	0	1,75
R2044 On 03/08/2023 Bond Future	11.75	Put			3,546.75000	3,54675	3,413,950	17.49		0.00	0	3,01
R2044 On 03/08/2023 Bond Future	12.00	Call			4,342.75000	4,34275	4,483,500	17.92		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,882.17000	2,88217	2,766,750	17.92		0.00	0	4,71
R2044 On 03/08/2023 Bond Future	12.15	Call			4,893.38000	4,89338	5,043,910	18.18		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,541.83000	2,54183	2,436,190	18.18		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			4,930.95000	4,93095	5,082,120	18.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,520.63000	2,52063	2,415,630	18.20		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			4,968.43000	4,96843	5,120,230	18.22		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,499.42000	2,49942	2,395,050	18.22		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			3,482.22000	3,48222	3,605,590	17.49		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,382.88000	3,38288	3,494,670	16.36		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,290.18000	5,29018	5,140,810	16.36		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,411.89000	3,41189	3,524,290	16.38		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,255.69000	5,25569	5,106,930	16.38		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,353.74000	3,35374	3,464,910	16.35		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,324.63000	5,32463	5,174,640	16.35		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,191.48000	4,19148	4,075,690	17.49		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			5,998.71000	5,99871	6,149,790	17.50		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,167.66000	4,16766	4,052,350	17.50		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			6,032.66000	6,03266	6,184,220	17.51		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.29	Put			4.14398000	4.14398	4,029,150	17.51		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			5,964.82000	5.96482	6,115,420	17.49		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			4,011.57000	4.01157	4,129,780	15.44		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,707.68000	6.70768	6,553,490	15.44		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			4,038.79000	4.03879	4,157,510	15.45		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,672.38000	6.67238	6,518,700	15.45		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			4,066.09000	4.06609	4,185,320	15.46		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,637.24000	6.63724	6,484,070	15.46		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										0.00	0	95,56
R2048 On 04/05/2023 Bond Future			11.47973	79.34797	11.51383	79.12431		16.72	153,141,582.10		1,930	237,03
R2048 On 03/08/2023 Bond Future			11.58062	80.91086	11.61596	80.68272		17.31	0.00		0	
R2048 On 02/11/2023 Bond Future			11.68182	78.10536	11.71841	77.87277		17.37	0.00		0	
R2048 On 01/02/2024 Bond Future			11.77987	79.74674	11.81776	79.50954		16.93	0.00		0	13,00
R2048 On 02/05/2024 Bond Future			11.89031	76.87911	11.92970	76.63655		16.51	0.00		0	
Total R2048 Future									153,141,582.10		1,930	250,03
R2048 On 04/05/2023 Bond Future	11.33	Call			1,644.87000	1.64487	1,725,220	16.40		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			2,864.10000	2.86410	2,720,790	16.40		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,674.33000	1.67433	1,755,730	16.42		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			2,826.38000	2.82638	2,684,120	16.42		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,703.96000	1.70396	1,786,390	16.44		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			2,788.92000	2.78892	2,647,690	16.44		0.00	0	
R2048 On 04/05/2023 Bond Future	10.40	Call			156.30000	0.15630	167,340	15.12		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			8,087.37000	8.08737	7,874,750	15.12		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			1,049.77000	1.04977	1,107,020	15.98		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			3,842.20000	3.84220	3,675,790	15.98		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,488.07000	2.48807	2,396,520	18.32		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			5,476.68000	5.47668	5,613,810	18.33		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,467.40000	2.46740	2,376,390	18.33		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			5,516.35000	5.51635	5,654,020	18.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,447.10000	2.44710	2,356,630	18.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			5,437.29000	5.43729	5,573,880	18.32		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,625.98000	3.62598	3,727,410	16.98		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,229.66000	5.22966	5,098,500	16.98		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,656.61000	3.65661	3,758,580	17.00		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,194.60000	5.19460	5,063,980	17.00		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,687.09000	3.68709	3,789,620	17.01		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,159.48000	5.15948	5,029,420	17.01		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,273.65000	4.27365	4,170,910	17.45		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 01/02/2024 Bond Future	12.14	Call			6.28782000	6.28782	6,421,450	17.42		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4.32185000	4.32185	4,218,280	17.42		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			6.32307000	6.32307	6,457,120	17.44		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4.29753000	4.29753	4,194,380	17.44		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			6.35868000	6.35868	6,493,140	17.45		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			4.08004000	4.08004	4,184,030	15.98		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			6.93266000	6.93266	6,794,090	15.98		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			4.02543000	4.02543	4,128,490	15.96		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			7.00927000	7.00927	6,869,770	15.96		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			4.05269000	4.05269	4,156,220	15.97		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			6.97087000	6.97087	6,831,840	15.97		0.00	0	
Total R2048 Option										0.00	0	3,00
Total For R2048										153,141,582.10	1,930	253,03
R209 On 04/05/2023 Bond Future			11.21910	67.20180	11.26382	66.97539		14.71		0.00	0	19,54
R209 On 03/08/2023 Bond Future			11.32363	68.52545	11.36995	68.29455		15.22		0.00	0	1,68
R209 On 02/11/2023 Bond Future			11.42630	66.75919	11.47427	66.52373		15.12	2,269,812.46		34	74
R209 On 01/02/2024 Bond Future			11.52215	68.16220	11.57178	67.92211		14.73		0.00	0	
R209 On 02/05/2024 Bond Future			11.64073	66.35805	11.69235	66.11254		14.20		0.00	0	
Total R209 Future										2,269,812.46	34	21,97
R209 On 04/05/2023 Bond Future	10.00	Call			66.61000	0.06661	74,300	13.29		0.00	0	50
R209 On 04/05/2023 Bond Future	12.50	Call			6.06929000	6.06929	6,269,540	16.91		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			216.07000	0.21607	189,910	16.91		0.00	0	9,74
R209 On 04/05/2023 Bond Future	11.09	Call			1,233.72000	1.23372	1,320,240	14.44		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			2,091.11000	2.09111	1,952,330	14.46		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			1,279.40000	1.27940	1,368,120	14.48		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			2,062.71000	2.06271	1,925,020	14.48		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			2,391.41000	2.39141	2,241,730	14.29		0.00	0	8,24
R209 On 04/05/2023 Bond Future	11.50	Call			2,346.74000	2.34674	2,477,340	15.15		0.00	0	2,24
R209 On 04/05/2023 Bond Future	11.50	Put			1,168.66000	1.16866	1,072,850	15.15		0.00	0	
R209 On 04/05/2023 Bond Future	10.00	Put			6,901.24000	6.90124	6,682,520	13.29		0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Call			319.67000	0.31967	350,270	13.60		0.00	0	4,50
R209 On 04/05/2023 Bond Future	10.50	Put			4,339.08000	4.33908	4,143,270	13.60		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			1,040.03000	1.04003	1,116,760	14.29		0.00	0	1,24
R209 On 04/05/2023 Bond Future	11.09	Put			2,119.82000	2.11982	1,979,930	14.44		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			1,256.44000	1.25644	1,344,070	14.46		0.00	0	
R209 On 03/08/2023 Bond Future	10.00	Call			441.02000	0.44102	470,330	14.02		0.00	0	1,80
R209 On 03/08/2023 Bond Future	10.00	Put			7,769.16000	7.76916	7,567,570	14.02		0.00	0	
R209 On 03/08/2023 Bond Future	10.70	Call			1,269.35000	1.26935	1,336,710	14.49		0.00	0	1,80
R209 On 03/08/2023 Bond Future	10.70	Put			4,720.74000	4.72074	4,557,200	14.49		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	11.93	Call		4.39111000	4.39111	4,538,250	16.25	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,685.90000	1.68590	1,602,140	16.25	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,423.22000	4.42322	4,570,900	16.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,671.12000	1.67112	1,587,900	16.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,455.23000	4.45523	4,603,460	16.28	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,656.30000	1.65630	1,573,630	16.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,638.38000	3.63838	3,513,000	14.91	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,951.29000	2.95129	3,061,940	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,613.30000	3.61330	3,488,490	14.92	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,976.20000	2.97620	3,087,420	14.93	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,588.59000	3.58859	3,464,350	14.93	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,926.70000	2.92670	3,036,780	14.91	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,363.75000	5.36375	5,510,700	15.43	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,790.26000	2.79026	2,697,120	15.43	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,392.94000	5.39294	5,540,300	15.45	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,773.81000	2.77381	2,681,080	15.45	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,422.16000	5.42216	5,569,930	15.46	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,757.45000	2.75745	2,665,130	15.46	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,327.37000	5.32737	5,184,700	13.70	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,842.92000	2.84292	2,944,800	13.69	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,386.59000	5.38659	5,242,960	13.69	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,863.20000	2.86320	2,965,570	13.70	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,356.91000	5.35691	5,213,770	13.70	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,883.56000	2.88356	2,986,400	13.70	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											2,269,812.46	34	52,07
R210	On	04/05/2023	Bond Future			223.53992	223.53992	223.52978	223.52978		0.00	0	38
R210	On	03/08/2023	Bond Future			227.99704	227.99704	227.98662	227.98662		0.00	0	30
R210	On	02/11/2023	Bond Future			229.51519	229.51519	229.50529	229.50529		0.00	0	
R210	On	01/02/2024	Bond Future			234.38751	234.38751	234.37815	234.37815		0.00	0	
R210	On	02/05/2024	Bond Future			235.85744	235.85744	235.84575	235.84575		0.00	0	
Total R210 Future											0.00	0	68
Total For R210											0.00	0	68
R213	On	04/05/2023	Bond Future			10.52061	82.87145	10.55005	82.73612	9.71	0.00	0	33,94
R213	On	03/08/2023	Bond Future			10.63071	84.50372	10.66151	84.36572	9.95	0.00	0	
R213	On	02/11/2023	Bond Future			10.74373	82.65903	10.77596	82.51834	9.87	401,392,249.68	4,856	5,58
R213	On	01/02/2024	Bond Future			10.85304	84.39582	10.88677	84.25251	9.31	0.00	0	
R213	On	02/05/2024	Bond Future			10.98579	82.50958	11.02137	82.36266	9.16	0.00	0	
Total R213 Future											401,392,249.68	4,856	39,52

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R213	On	04/05/2023	Bond Future	10.73	Call		1,850.39000	1.85039	1,922,240	10.12		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		1,029.38000	1.02938	965,900	10.12		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,879.39000	1.87939	1,951,900	10.13		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		1,013.07000	1.01307	950,250	10.13		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,908.45000	1.90845	1,981,640	10.15		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		996.84000	0.99684	934,700	10.15		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		870.33000	0.87033	832,520	11.10		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		5,011.92000	5.01192	5,112,390	11.11		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		861.46000	0.86146	823,930	11.11		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		5,044.98000	5.04498	5,145,760	11.12		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		852.66000	0.85266	815,440	11.12		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,978.89000	4.97889	5,079,080	11.10		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,516.16000	3.51616	3,595,650	10.20		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,075.91000	2.07591	2,014,710	10.20		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,542.99000	3.54299	3,622,810	10.21		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,060.12000	2.06012	1,999,250	10.21		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,569.89000	3.56989	3,650,050	10.22		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,044.43000	2.04443	1,983,900	10.22		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,783.22000	1.78322	1,733,900	10.15		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		5,167.47000	5.16747	5,260,960	10.14		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,806.52000	1.80652	1,756,700	10.14		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		5,196.01000	5.19601	5,289,760	10.14		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,794.83000	1.79483	1,745,270	10.14		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		5,224.60000	5.22460	5,318,590	10.15		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,858.55000	1.85855	1,909,440	8.73		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		4,946.64000	4.94664	4,850,610	8.73		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,874.25000	1.87425	1,925,440	8.73		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		4,919.13000	4.91913	4,823,400	8.73		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,842.59000	1.84259	1,893,180	8.72		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		4,973.91000	4.97391	4,877,580	8.72		0.00	0	
Total R213 Option												0.00	0	
Total For R213												401,392,249.68	4,856	39,52
R214	On	04/05/2023	Bond Future			11.40338	64.18174	11.44249	63.97452	16.33		0.00	0	22,76
R214	On	03/08/2023	Bond Future			11.50208	65.44591	11.54254	65.23453	16.92		0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.60118	63.46979	11.64301	63.25422	16.92		0.00	0	
R214	On	01/02/2024	Bond Future			11.69696	64.80354	11.74020	64.58369	16.52		0.00	0	
R214	On	02/05/2024	Bond Future			11.80523	62.78346	11.85008	62.55872	16.05		0.00	0	
Total R214 Future												0.00	0	25,76
R214	On	04/05/2023	Bond Future	11.36	Call		1,525.58000	1.52558	1,612,240	16.07		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.36	Put		1,963.90000	1.96390	1,843,340	16.07		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,551.59000	1.55159	1,639,250	16.09		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		1,936.52000	1.93652	1,816,960	16.09		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,577.83000	1.57783	1,666,500	16.10		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		1,909.44000	1.90944	1,790,890	16.10		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,757.06000	4.75706	4,892,860	18.02		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,712.53000	1.71253	1,636,950	18.02		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,790.48000	4.79048	4,926,760	18.04		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,697.79000	1.69779	1,622,690	18.04		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,723.86000	4.72386	4,859,170	18.00		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,727.56000	1.72756	1,651,490	18.00		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		3,978.82000	3.97882	3,861,020	16.52		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,999.70000	2.99970	3,098,000	16.53		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		3,951.41000	3.95141	3,834,140	16.53		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		3,024.84000	3.02484	3,123,660	16.54		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,923.96000	3.92396	3,807,210	16.54		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,974.46000	2.97446	3,072,230	16.52		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,210.85000	5.21085	5,339,190	17.01		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,234.02000	3.23402	3,142,510	17.01		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,239.92000	5.23992	5,368,660	17.02		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,214.91000	3.21491	3,123,800	17.02		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,269.28000	5.26928	5,398,410	17.03		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,196.14000	3.19614	3,105,420	17.03		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,335.60000	5.33560	5,211,220	15.76		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		3,396.15000	3.39615	3,495,640	15.74		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,393.83000	5.39383	5,268,580	15.74		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		3,419.27000	3.41927	3,519,200	15.75		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,364.51000	5.36451	5,239,700	15.75		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		3,442.74000	3.44274	3,543,100	15.76		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	25,76
Total for Bond												833,356,340.51	9,933	1,439,71
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 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 R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future												0.00	0	
Total For R210												0.00	0	
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future												0.00	0	
Total For R213												0.00	0	
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future												0.00	0	
Total For R213/R186												0.00	0	
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future												0.00	0	
Total For R214												0.00	0	
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future												0.00	0	
Total For R214/R209												0.00	0	
Total for Price Contribution												0.00	0	
GOVI	On	04/05/2023	GOVI			876.49000	876.49000	874.75800	874.75800			52,589,400.00	6	84
GOVI	On	03/08/2023	GOVI			893.75400	893.75400	891.98700	891.98700			0.00	0	
GOVI	On	02/11/2023	GOVI			911.81900	911.81900	910.01700	910.01700			0.00	0	
GOVI	On	01/02/2024	GOVI			930.96900	930.96900	929.13000	929.13000			0.00	0	
GOVI	On	02/05/2024	GOVI			949.40000	949.40000	947.52200	947.52200			0.00	0	
Total GOVI Future												52,589,400.00	6	84
GOVI	On	04/05/2023	GOVI	852.86	Call			218,980.00000	21.89800	236,300,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			218,880.00000	21.88800	236,200,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Call			218,780.00000	21.87800	236,100,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			547,670.00000	54.76700	565,340,000		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			547,570.00000	54.75700	565,240,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Call			547,770.00000	54.77700	565,440,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			242,170.00000	24.21700	260,190,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			242,070.00000	24.20700	260,090,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	02/11/2023	GOVI	885.82	Call		241,970.00000	24.19700	259,990,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		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		491,300.00000	49.13000	509,690,000		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		491,500.00000	49.15000	509,890,000		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		491,400.00000	49.14000	509,790,000		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		34,680.00000	3.46800	15,900,000		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		34,480.00000	3.44800	15,700,000		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		34,580.00000	3.45800	15,800,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											52,589,400.00	6	84
Total for GOVI											52,589,400.00	6	84
AL37	On	04/05/2023	Index Future			876.86500	876.86500	876.40000	876.40000		0.00	0	
AL37	On	03/08/2023	Index Future			894.13700	894.13700	893.66200	893.66200		0.00	0	
AL37	On	02/11/2023	Index Future			912.20900	912.20900	911.72500	911.72500		0.00	0	
AL37	On	01/02/2024	Index Future			931.36700	931.36700	930.87400	930.87400		0.00	0	
AL37	On	02/05/2024	Index Future			949.80600	949.80600	949.30100	949.30100		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,009.25200	1,009.25200	1,007.22800	1,007.22800		0.00	0	
AL7T	On	03/08/2023	Index Future			1,029.13100	1,029.13100	1,027.06700	1,027.06700		0.00	0	
AL7T	On	02/11/2023	Index Future			1,049.93200	1,049.93200	1,047.82700	1,047.82700		0.00	0	
AL7T	On	01/02/2024	Index Future			1,071.98200	1,071.98200	1,069.83400	1,069.83400		0.00	0	
AL7T	On	02/05/2024	Index Future			1,093.20600	1,093.20600	1,091.01200	1,091.01200		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			889.14400	889.14400	887.38600	887.38600		0.00	0	10
ALBI	On	03/08/2023	Index Future			906.65700	906.65700	904.86400	904.86400		0.00	0	
ALBI	On	02/11/2023	Index Future			924.98200	924.98200	923.15400	923.15400		0.00	0	
ALBI	On	01/02/2024	Index Future			944.40900	944.40900	942.54300	942.54300		0.00	0	
ALBI	On	02/05/2024	Index Future			963.10600	963.10600	961.20100	961.20100		0.00	0	
Total ALBI Future											0.00	0	10
Total For ALBI											0.00	0	10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 04/05/2023 Index Future			325.73200	325.73200	325.72900	325.72900				0.00	0	65
IGOV On 03/08/2023 Index Future			332.22700	332.22700	332.22400	332.22400				0.00	0	
IGOV On 02/11/2023 Index Future			339.01900	339.01900	339.01600	339.01600				0.00	0	
IGOV On 01/02/2024 Index Future			346.21500	346.21500	346.21200	346.21200				0.00	0	
IGOV On 02/05/2024 Index Future			353.14300	353.14300	353.14000	353.14000				0.00	0	
Total IGOV Future										0.00	0	65
Total For IGOV										0.00	0	65
Total for Index										0.00	0	75
JIBAR F On 15/03/2023 Jibar Future			7.54000	92.46000	7.53500	92.46500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.75000	92.25000	7.73500	92.26500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.81000	92.19000	7.79000	92.21000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.91500	92.08500	7.90500	92.09500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.91500	92.08500	7.91000	92.09000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			7.97000	92.03000	7.98000	92.02000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.97500	92.02500	8.01000	91.99000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.99000	92.01000	8.02000	91.98000				0.00	0	25
JIBAR F On 20/03/2024 Jibar Future			7.96500	92.03500	8.00000	92.00000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.89000	92.11000	7.95500	92.04500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.85000	92.15000	7.92000	92.08000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.81000	92.19000	7.88000	92.12000				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										885,945,740.51	9,939	1,441,72
ABCPI3 On 07/12/2023 Spot Bond			4.92500	328.03170	4.92500	327.78140				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.76400				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.48219				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.61000	101.83502	9.61000	101.75627				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF005 On 30/06/2031 Spot Bond			11.77000	88.99055	11.77000	88.90671				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.58662				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.04998				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.86429				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.05391				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	100.99461				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.52957				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	102.06936				0.00	0	180,000,00
Total ABFN25 SPOT										0.00	0	180,000,00
Total For ABFN25										0.00	0	180,000,00
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.55979				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.26790				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	100.84650				0.00	1,000,000,000	570,000,00
Total ABFN29 SPOT										0.00	1,000,000,000	570,000,00
Total For ABFN29										0.00	1,000,000,000	570,000,00
ABFN30 On 29/08/2028 Spot Bond					0.00000	100.84957				0.00	0	
Total ABFN30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.73334				0.00	300,000,000	850,000,000
Total ABFN32 SPOT										0.00	300,000,000	850,000,000
Total For ABFN32										0.00	300,000,000	850,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.89187				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.98164				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.15077				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.56748				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.95354				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.80528				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.43400				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.06885				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.08133				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.54054				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	100.15874				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN47 On 24/08/2025 Spot Bond					0.00000	100.16287				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN48 On 30/03/2024 Spot Bond					0.00000	101.38229				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN49 On 30/03/2026 Spot Bond					0.00000	101.29769				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN50 On 30/03/2028 Spot Bond					0.00000	101.64946				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	101.36276				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN52 On 14/02/2025 Spot Bond					0.00000	100.40354				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN53 On 14/02/2027 Spot Bond					0.00000	100.51018				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN54 On 14/02/2029 Spot Bond					0.00000	100.41855				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN55 On 08/11/2027 Spot Bond					0.00000	99.88307				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN56 On 14/11/2025 Spot Bond					0.00000	100.40495				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN57 On 14/11/2027 Spot Bond					0.00000	100.41631				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5! On 28/11/2025 Spot Bond					0.00000	100.00983				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.16884				0.00	0	2,000,000.00
Total ABFN61 SPOT										0.00	0	2,000,000.00
Total For ABFN61										0.00	0	2,000,000.00
ABFN6! On 24/02/2030 Spot Bond					0.00000	100.17060				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.70567				0.00	1,000,000,000	500,000.00
Total ABGN01 SPOT										0.00	1,000,000,000	500,000.00
Total For ABGN01										0.00	1,000,000,000	500,000.00
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.99751				0.00	0	500,000.00
Total ABGN02 SPOT										0.00	0	500,000.00
Total For ABGN02										0.00	0	500,000.00
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.60684				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.95081				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.15403				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.33591				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.68822				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.75856				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.95500	7.95500	7.95500	157.35935				0.00	0	
Total ABKI04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	66.40423	100.00000	65.93557				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.68500	3.68500	3.68500	165.92858				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.67500	4.67500	4.67500	215.59049				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	237.52029				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.52500	8.52500	8.52500	108.35164				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.12000	106.24973	9.12000	106.17124				0.00	0	13,425,000,00
Total ABS16 SPOT										0.00	0	13,425,000,00
Total For ABS16										0.00	0	13,425,000,00
ABS17 On 11/11/2027 Spot Bond			8.93500	109.74206	8.93500	109.66259				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.16000	105.26092	8.16000	105.19118				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.58000	9.58000	9.58000	100.53280				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.28000	98.46952	9.28000	98.39552				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	13.98025	100.00000	13.88661				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.57500	328.86508	4.57500	328.62341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.40000	11.40000	11.40000	100.96355				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.97633				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.93656				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.86926				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.06268				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.39252				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.69443				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.14379				0.00	2,800,000,000	1,400,000,000
Total AGL02 SPOT										0.00	2,800,000,000	1,400,000,000
Total For AGL02										0.00	2,800,000,000	1,400,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	101.21287				0.00	400,000,000	200,000,000
Total AGL03 SPOT										0.00	400,000,000	200,000,000
Total For AGL03										0.00	400,000,000	200,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.07549				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	103.89868				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT01 On 10/10/2023 Spot Bond					0.00000	103.58071				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.67207				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.78616				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.90711				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.10234				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.05074				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.07440				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.82500	97.85443	8.82500	97.78443				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.11011				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.22907				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.37755				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.98817				0.00	0	
Total AHF2O2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.25137				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.71500	100.43977	9.71500	100.36306				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.35557				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.25944				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.27021				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.52486				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.65974				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.24186				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.25933				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.27006				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.34499				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.35769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.42323				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.26469				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.26067				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.27543				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.27033				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.73846				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.35297				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.98500	104.58165	7.98500	104.51388				0.00	0	5,816,000,00
Total AIR02 SPOT										0.00	0	5,816,000,00
Total For AIR02										0.00	0	5,816,000,00
AIR04 On 29/05/2024 Spot Bond			10.43000	101.11733	10.43000	101.03217				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.97000	93.28519	11.97000	93.19536				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.41208				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.42484				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	99.91469				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.80500	194.94747	6.80500	194.76939				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.65770				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.97316				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.08558				0.00	5,000,000,000	2,500,000,000
Total APF14 SPOT										0.00	5,000,000,000	2,500,000,000
Total For APF14										0.00	5,000,000,000	2,500,000,000
APF16 On 07/08/2024 Spot Bond					0.00000	100.70439				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.25795				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	65,000,000,000	32,500,000,000	
Total APF19 SPOT									10,000,000,000,000.00	65,000,000,000	32,500,000,000	
Total For APF19									10,000,000,000,000.00	65,000,000,000	32,500,000,000	
ASN02 On 07/12/2033 Spot Bond			5.48000	252.38897	5.48000	252.18515				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03 On 07/12/2033 Spot Bond			6.09000	218.98999	6.09000	218.80248				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15 On 31/03/2028 Spot Bond			5.54500	207.31573	5.54500	207.14725				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			5.40000	116.67029	5.40000	116.57655				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.01857				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	102.06639				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.77688				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.41404				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.28835				0.00	0	154,500,00
Total ASN279 SPOT										0.00	0	154,500,00
Total For ASN279										0.00	0	154,500,00
ASN28: On 21/08/2023 Spot Bond					0.00000	100.25890				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	99.74405				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.64345				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.85732				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.55653				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.23500	5.23500	5.23500	114.12861				0.00	0	

Contract 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			5.64500	5.64500	5.64500	104.21116				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.90178				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	102.07327				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.57811				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.44117				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.61000	113.81998	5.61000	113.72660				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.87717				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.22404				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.96606				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.82740				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.82740				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	100.01623				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	102.18828				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.93656				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.33896				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.40772				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.95533				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.95533				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	102.09412				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.83591				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.80745				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	102.00644				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	99.92764				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	104.59975				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	101.68903				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.72176				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 20/03/2023 Spot Bond					0.00000	102.07724				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	101.89131				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.08456				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	101.09080				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			10.17500	10.17500	10.17500	100.12307				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			10.86500	10.86500	10.86500	100.14036				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.75960				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.83521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	102.39094				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	102.16679				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	128.96931				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			10.65000	10.65000	10.65000	100.04940				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	102.34599				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	101.82940				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.82940				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN498 On 28/09/2025 Spot Bond					0.00000	101.80572				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.22000	98.06844	10.22000	97.98790				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN508 On 21/12/2026 Spot Bond			9.40000	97.84363	9.40000	97.76958				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN509 On 21/12/2026 Spot Bond			9.95000	96.77353	9.95000	96.69611				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51: On 21/12/2026 Spot Bond			9.95000	96.77353	9.95000	96.69611				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.52500	101.58731	8.52500	101.51705				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.47500	101.75053	10.47500	101.66447				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.42500	101.74636	10.42500	101.66070				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.92500	101.45369	9.92500	101.37228				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.92500	101.45369	9.92500	101.37228				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.57546				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.80076				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.56000	101.00436	10.56000	100.92033				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.65000	100.81111	10.65000	100.72445				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.51000	101.00412	10.51000	100.91842				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.66471				0.00	0	
Total ASN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.99560				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.92497				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.84743				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.00000	100.18887	10.00000	100.10788				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.26899				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.15311				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.91019				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.97983				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.02706				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.88434				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.90507				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.74660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.18374				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.86972				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.09513				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	100.55299				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.80497				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.03018				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.51613				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.98662				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	102.11754				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	99.91808				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.74513				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 12/07/2024 Spot Bond					0.00000	99.73379				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.30516				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.67493				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.30224				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.49707				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.66518				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.98262				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.11555				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	100.02978				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	96.22751				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.66851				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.79567				0.00	0	
Total ASN692 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.87451				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.11714				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.90303				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.91670				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.92665				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	102.15177				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.58735				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.67289				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.31685				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.69096				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	102.44420				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.46371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	99.74282				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.92208				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.85530				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.02398				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.68638				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.86698				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.88687				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.55037				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.82577				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	102.21684				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	102.12862				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78: On 21/12/2026 Spot Bond			9.65384	9.65384	9.65384	104.68792				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.44438				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.21500	10.21500	10.21500	100.84276				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.89676				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.82162				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.82248				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.79615				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.71273				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.55739				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.49367				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.24756				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.70276				0.00	0	
Total ASN822 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	95.34515				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.29939				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.49500				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.49213				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.30205				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.17118				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.17118				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.89687				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.91679				0.00	140,000,000	70,000,000
Total ASN837 SPOT										0.00	140,000,000	70,000,000
Total For ASN837										0.00	140,000,000	70,000,000
ASN83: On 21/04/2027 Spot Bond					0.00000	100.97116				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.96588				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.96588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.00527				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	106.17519				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.03000	7.03000	7.03000	100.74223				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.08000	7.08000	7.08000	100.74722				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.23000	7.23000	7.23000	100.76220				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.90438				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	100.90007				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.86707				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	101.90701				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.02405				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.16606				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	100.83525				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	108.06513				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	103.93869				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	99.85076				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	99.85076				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	99.86782				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.99560				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	101.99560				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.64623				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.78146				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87(On 20/06/2027 Spot Bond					0.00000	102.12564				0.00	0	
Total ASN878 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	102.10576				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.78371				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.84468				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.14293				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.73903				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	102.09650				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.10000	101.49508	11.10000	101.40425				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.88390				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.78104				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.84708				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.02565				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.02724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	100.02565				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.02406				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	100.02485				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.02605				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	100.02485				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	100.02605				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	96.64043				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	94.64561				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	102.02604				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	106.10861				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	102.17543				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93: On 31/01/2030 Spot Bond					0.00000	100.85252				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.04617				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.97257				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.90673				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.27483				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.85214				0.00	700,000,000	350,000,000
Total ASN948 SPOT										0.00	700,000,000	350,000,000
Total For ASN948										0.00	700,000,000	350,000,000
ASN95: On 20/06/2027 Spot Bond					0.00000	101.86707				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	100.02406				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.90093				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	102.14560				0.00	7,000,000,000	3,500,000,000
Total ASN953 SPOT										0.00	7,000,000,000	3,500,000,000
Total For ASN953										0.00	7,000,000,000	3,500,000,000
ASN95: On 20/12/2025 Spot Bond					0.00000	101.92264				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.80745				0.00	0	
Total ASN955 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.56603				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	106.74162				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.15508				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.97824				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.22937				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.93018				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.83511				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.55764				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.18846				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.43305				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.31925				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	100.35634				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN984 On 22/05/2023 Spot Bond					0.00000	100.22709				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN985 On 22/05/2023 Spot Bond					0.00000	100.20489				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN986 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000.00
Total ASN991 SPOT										0.00	0	150,000,000.00
Total For ASN991										0.00	0	150,000,000.00
ASN991 On 20/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000.00		3,000,000,000	3,000,000,000	3,000,000,000
Total ASN992 SPOT								10,000,000,000,000.00		3,000,000,000	3,000,000,000	3,000,000,000
Total For ASN992								10,000,000,000,000.00		3,000,000,000	3,000,000,000	3,000,000,000
BAW33 On 13/10/2023 Spot Bond			7.11000	101.86579	7.11000	101.80715				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.92752				0.00	400,000,000	200,000,000
Total BAW34 SPOT										0.00	400,000,000	200,000,000
Total For BAW34										0.00	400,000,000	200,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	100.88374				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.18482				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.56560				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.37312				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.58536				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA72 On 31/03/2026 Spot Bond			11.85000	11.85000	11.85000	105.96077				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.20779				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.93859				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.99181				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.54112				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.04318				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.96619				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.06632				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.84667				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.41219				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.03556				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.84711				0.00	0	
Total BAYA91 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.88664				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.84659				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.59944				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.83072				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	101.06698				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.96736				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.96643				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.91067				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.16641				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.29910				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.20677				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.16678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	102.15103				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	102.16641				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	102.16678				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	102.24675				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.95500	8.95500	8.95500	99.64352				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.70418				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	102.12228				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.62348				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.09551				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.57694				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX40 On 16/09/2033 Spot Bond					0.00000	79.10605				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.77311				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.40212				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	99.93000				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.41816				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.71645				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.00264				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.48052				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.85083				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.62000	103.56576	8.62000	103.49336				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	102.28294				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.07450				0.00	0	
Total BID15 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.50067				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.53433				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.87310				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.35422				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.07100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	74.47100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.83900				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.08800				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
Total BNPS01 SPOT										0.00	0	100,000,000,00
Total For BNPS01										0.00	0	100,000,000,00
BNPS0 On 01/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,00
Total BNPS02 SPOT										0.00	0	50,000,000,00
Total For BNPS02										0.00	0	50,000,000,00
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.40009				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.23732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.32488				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.28686				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.69781				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.31889				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.48283				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	102.36358				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	102.37260				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,00
Total BPPF37 SPOT										0.00	0	100,000,000,00
Total For BPPF37										0.00	0	100,000,000,00
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	101.61306				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.82052				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BYA100 On 30/09/2026 Spot Bond					0.00000	101.87062				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.83057				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.22055				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.61419				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.24047				0.00	2,000,000,000	1,000,000,000
Total CBL31 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CBL31										0.00	2,000,000,000	1,000,000,000
CCT01 On 23/06/2023 Spot Bond			8.45000	103.66899	8.45000	103.59881				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.75000	106.02194	8.75000	105.94714				0.00	0	4,700,000
Total CCT02 SPOT										0.00	0	4,700,000
Total For CCT02										0.00	0	4,700,000
CCT03 On 15/03/2025 Spot Bond			9.30000	103.09147	9.30000	108.57705				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.34000	10.34000	10.34000	100.88257				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.91663				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.03654				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.22114				0.00	0	
Total CGR50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.27342				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.97229				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.09186				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.09657				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.84068	4.77000	102.83500				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.15600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.95752				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.63500	105.74236	9.63500	105.65992				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.13570	8.70700	108.98400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.78374				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	104.26279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.94000	104.48353	10.94000	104.39134				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	113.52701	6.50000	108.38100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.89900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 31/01/2025 Spot Bond			6.38500	158.03641	6.38500	157.89690				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.49500	152.12267	8.49500	151.96275				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 04/09/2024 Spot Bond			9.28000	101.13283	9.28000	101.05765				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.04441				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2024 Spot Bond					0.00000	101.38215				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	102.51300				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 15/03/2025 Spot Bond				100.00000	0.00000	102.02949				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	100.83075				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2024 Spot Bond					0.00000	99.24212				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.75093				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	99.86079				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.05669				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.96533				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.77637				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.55482				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.75093				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.95692				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.14605				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.18000	101.66938	10.18000	101.58575				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.90007				0.00	0	
Total CLN536 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN536										0.00	0	
CLN53: On 25/10/2023 Spot Bond					0.00000	100.45531				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.27623				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	159.20400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	102.08959				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			9.65000	101.41998	9.65000	101.34079				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			9.70000	105.05912	9.70000	104.97668				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			9.79000	104.02667	9.79000	103.94430				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55: On 18/04/2028 Spot Bond			9.84000	9.84000	9.84000	324.02079				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.43159				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.46617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.18433				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.36745				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	138.40000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.47875				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.15000	103.13690	10.15000	103.10854				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.65000	104.35318	9.65000	104.27170				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.78152				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.33005				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.34912				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	99.92456				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.46179				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57 On 12/11/2025 Spot Bond			9.88000	103.34567	9.88000	103.26311				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.48070				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.46324				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.98717				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	102.07616				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	101.11604				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.54020				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.54617				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	102.10287				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.12520				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.21934				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	104.10286				0.00	0	
Total CLN586 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	105.28075				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN588 On 18/06/2024 Spot Bond					0.00000	101.87279				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	103.73992				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.23750				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.80500	156.39021	4.80500	125.14847				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.45718				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2024 Spot Bond					0.00000	101.70440				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.18246				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.12000	9.12000	9.12000	102.54235				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.48405				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.95744				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.87279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.87279				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	102.09400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.70500	8.70500	8.70500	100.66934				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.61685				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.87643				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.70704				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.16665				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.23264				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.28000	103.21666	9.28000	103.13908				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.96186				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN611 On 14/04/2026 Spot Bond					0.00000	102.90421				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	99.90065				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.15817				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	98.41200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.25798				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	100.06023				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.79538				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.17834				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 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	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.31200				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.35256				0.00	0	
Total CLN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.82500	60.99199	12.82500	79.64208				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.51891				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.35000	98.58018	10.35000	98.49778				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.31111				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.45660				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.56989				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.57180				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.43888				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.25120				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.31022				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.58770				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	100.32794				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	101.07896				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	100.25201				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.85053				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.96404				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.85255				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.41747				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	100.01526				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.31022				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.31022				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.89300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN656 On 20/06/2025 Spot Bond					0.00000	102.10599				0.00	2,640,000,000	1,320,000,000
Total CLN656 SPOT										0.00	2,640,000,000	1,320,000,000
Total For CLN656										0.00	2,640,000,000	1,320,000,000
CLN657 On 13/10/2026 Spot Bond					0.00000	101.84822				0.00	1,240,000,000	620,000,000
Total CLN657 SPOT										0.00	1,240,000,000	620,000,000
Total For CLN657										0.00	1,240,000,000	620,000,000
CLN658 On 20/06/2025 Spot Bond					0.00000	102.29456				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN661 On 20/06/2023 Spot Bond					0.00000	101.71900				0.00	0	0
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN662 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0
CLN663 On 20/12/2024 Spot Bond					0.00000	126.88000				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN664 On 20/12/2023 Spot Bond					0.00000	152.26900				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN666 On 02/04/2026 Spot Bond					0.00000	100.74289				0.00	0	0
Total CLN666 SPOT										0.00	0	0
Total For CLN666										0.00	0	0
CLN667 On 19/08/2025 Spot Bond					0.00000	100.34917				0.00	0	0
Total CLN667 SPOT										0.00	0	0
Total For CLN667										0.00	0	0
CLN668 On 02/05/2023 Spot Bond					0.00000	101.67633				0.00	0	0
Total CLN668 SPOT										0.00	0	0
Total For CLN668										0.00	0	0
CLN669 On 18/09/2024 Spot Bond					0.00000	103.07562				0.00	0	0
Total CLN669 SPOT										0.00	0	0
Total For CLN669										0.00	0	0
CLN671 On 19/08/2025 Spot Bond					0.00000	100.33089				0.00	0	0
Total CLN671 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.36947	160.98734	5.36947	130.72531				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.36947	160.98734	5.36947	130.72615				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.33532				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.34711				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.83048				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	102.00696				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	99.90552				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.77963				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.81105				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.63090				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	102.02665				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	102.02644				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69(On 21/12/2026 Spot Bond					0.00000	104.07651				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.59017				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.86013				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.43875				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.95947				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.47001				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	106.04971				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.64579				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.73916				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.51312				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	100.35300				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN708 On 11/09/2026 Spot Bond					0.00000	102.59437				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.83230				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.92624				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.16638				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2023 Spot Bond					0.00000	101.88879				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	100.42984				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.84015				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.84015				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.84015				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.97598				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.87906				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.98414				0.00	0	
Total CLN720 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN720										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.30304				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72: On 01/06/2026 Spot Bond					0.00000	100.04512				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72: On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.00543				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.74402				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.74402				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.74402				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.76364				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.76364				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	101.76364				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.47514				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.50047				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73: On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.13091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.85988				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.90119				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.39040				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.13247				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.42618				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.26400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.14622				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.30727				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.73743				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.78366				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.79600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN745 On 31/01/2030 Spot Bond					0.00000	101.11956				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	100.02717				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.86007				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.88839				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	98.00759				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.98974				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.41188				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	98.85139				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.62420				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.17523				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN756										0.00	0	
CLN756 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN757 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	101.26840				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.20840				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.64825				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	100.55676				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.90294				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.86206				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.62420				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.88746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.33269				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	105.04805				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.94995				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.81504				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.02185				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.91065				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			6.06000	6.06000	6.06000	105.77287				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.02004				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.03121				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.80910				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN78(On 31/01/2027 Spot Bond					0.00000	100.81327				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	100.34456				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.83414				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	100.84332				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.64622				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	101.70291				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.64622				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	110.61342				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	110.44610				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	100.89269				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	99.73900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	100.89269				0.00	0	
Total CLN792 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.75291				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.89269				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.64629				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.89269				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.89285				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.89657				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.89657				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	100.02438				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	86.21857				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.81578				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.17152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.90087				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.02492				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.84249				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.75198				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.95500	99.71549	8.95500	99.64352				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.76168				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.07461				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.89269				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.89292				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.90087				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.80911				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN819 On 31/01/2025 Spot Bond					0.00000	100.89269				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.89292				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.64629				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.89292				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.89292				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.89259				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.89292				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	87.14490				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.89269				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	103.72497				0.00	0	
Total CLN830 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.01015				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.89259				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.27000	9.27000	9.27000	102.75772				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	100.02391				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	100.02405				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	100.02406				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	100.02395				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	101.64629				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	101.85314				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.54438				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.66900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.12600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	99.06900				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	99.90211				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.48831				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.50450				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.64629				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.64629				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.64591				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.94717				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	102.03717				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.86707				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.95063				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN854 On 20/07/2027 Spot Bond					0.00000	102.07593				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	102.11570				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	101.99226				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	101.17115				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	82.99114				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.89292				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.96654				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.84717				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	102.12693				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	113.62556				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.70000				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.31200				0.00	0	
Total CLN866 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.98021				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	86.18896				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.79256				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.80078				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.79660				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	86.68334				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	100.02391				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.89691				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	101.11529				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.11529				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	100.86204				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	100.79074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.48405				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.47603				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.96997				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.78823				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	82.74091				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	81.53821				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	81.53821				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	81.36004				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	81.50848				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.69000	5.69000	5.69000	123.96330				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN89(On 20/12/2027 Spot Bond					0.00000	102.06606				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89(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	
CLN89(On 20/12/2027 Spot Bond					0.00000	101.96262				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89(On 31/07/2025 Spot Bond					0.00000	100.89292				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89(On 20/12/2025 Spot Bond					0.00000	101.91070				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89(On 31/08/2025 Spot Bond					0.00000	100.02391				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89(On 30/09/2027 Spot Bond					0.00000	101.64623				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89(On 02/04/2026 Spot Bond					0.00000	101.41185				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89(On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN89(On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.48537				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90(On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.99480				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.35000	11.35000	11.35000	105.10447				0.00	0	
Total CLN901 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.26100				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.73500	10.73500	10.73500	103.99121				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	102.27392				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	102.19518				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	102.05213				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.57885				0.00	2,100,000,000	1,050,000,000
Total CLN907 SPOT										0.00	2,100,000,000	1,050,000,000
Total For CLN907										0.00	2,100,000,000	1,050,000,000
CLN907 On 20/12/2027 Spot Bond					0.00000	104.07000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	104.20300				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	102.20743				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	100.96790				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.89240				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.10658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	100.26585				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	100.28022				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.25000	103.45864	10.25000	103.37372				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.94000	103.68599	10.94000	103.59501				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.34000	101.06986	11.34000	100.97802				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.71500	103.78156	9.71500	103.69936				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.71000	95.11065	12.71000	95.01412				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.30000	95.19276	11.30000	95.10656				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.37847				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.05000	10.05000	10.05000	103.54829				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY04 On 21/08/2026 Spot Bond					0.00000	101.07464				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.73825				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.04450				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.25390				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.49792				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.79050				0.00	0	2,000,000,00
Total DTF002 SPOT										0.00	0	2,000,000,00
Total For DTF002										0.00	0	2,000,000,00
DTF003 On 14/09/2023 Spot Bond					0.00000	101.77128				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.80567				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.96000	101.07453	8.96000	101.00114				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	100.41911	9.69000	100.34039				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.41911	9.69000	100.34039				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.25000	98.17890	10.25000	98.09760				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.12000	96.07764	11.12000	95.99152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.43645	10.10000	100.35448				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.43645	10.10000	100.35448				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	101.50427				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.55722				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.21486				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.46855				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.74580				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	103.44718				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.18668				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.29019				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	100.67209				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.77067				0.00	0	
Total DVFB29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.79394				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.58860				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	105.22901				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	102.16782				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.19000	100.51088	9.19000	105.39750				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.74000	116.24453	5.74000	118.27344				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.60000	101.60173	5.60000	101.51845				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	149.42087	2.25000	149.33905				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.88500	157.04973	4.88500	156.93006		19,540,000,000,000.00		4,000,000,000	8,000,000,000	
Total EL28 SPOT								19,540,000,000,000.00		4,000,000,000	8,000,000,000	
Total For EL28								19,540,000,000,000.00		4,000,000,000	8,000,000,000	
EL29 On 19/11/2029 Spot Bond			4.90000	141.27078	4.90000	141.16296		543,410,000,000.00		110,900,000	55,450,000	
Total EL29 SPOT								543,410,000,000.00		110,900,000	55,450,000	
Total For EL29								543,410,000,000.00		110,900,000	55,450,000	
EL30 On 29/07/2030 Spot Bond			4.90500	135.51687	4.90500	135.41340			0.00	0	3,014,000,000	
Total EL30 SPOT									0.00	0	3,014,000,000	
Total For EL30									0.00	0	3,014,000,000	
EL31 On 02/06/2031 Spot Bond			5.56000	120.12213	5.56000	120.02437			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.47000	105.38567	5.47000	105.30039			1,919,970,000,000.00	351,000,000	175,500,00
Total EL36 SPOT									1,919,970,000,000.00	351,000,000	175,500,00
Total For EL36									1,919,970,000,000.00	351,000,000	175,500,00
EL36/12 On 31/01/2036 Spot Bond			2.25000	149.42087	2.25000	149.33905			0.00	0	
Total EL36/12038 SPOT									0.00	0	
Total For EL36/12038									0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	187.89439			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	184.84491			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	173.09260			0.00	0	
Total ELN004 SPOT									0.00	0	
Total For ELN004									0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	143.92441			0.00	0	
Total ELN006 SPOT									0.00	0	
Total For ELN006									0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	142.94694			0.00	0	
Total ELN007 SPOT									0.00	0	
Total For ELN007									0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	139.16227			0.00	0	
Total ELN009 SPOT									0.00	0	
Total For ELN009									0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	129.38387			0.00	0	
Total ELN010 SPOT									0.00	0	
Total For ELN010									0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	124.50602			0.00	0	
Total ELN013 SPOT									0.00	0	
Total For ELN013									0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	126.47743			0.00	0	
Total ELN014 SPOT									0.00	0	
Total For ELN014									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN015 On 09/12/2024 Spot Bond					0.00000	104.76963				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	112.19564				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	115.37420				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.30764				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	113.63393				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.36000	103.02742	10.36000	102.94122				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.37000	12.37000	12.37000	95.76559				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.42000	12.42000	12.42000	99.77127				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.45000	10.45000	10.45000	101.66328				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.45000	10.45000	10.45000	101.60170				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			12.43000	12.43000	12.43000	97.64756				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.59500	11.59500	11.59500	99.54230				0.00	0	
Total EMM08P SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.93000	14.93000	14.93000	92.70654				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.07675				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.90495				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	99.92534				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.02455				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.76974				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.90102				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.36183				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	99.75746				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.52905				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.86204				0.00	100,000,000	50,000,000
Total EPFC51 SPOT										0.00	100,000,000	50,000,000
Total For EPFC51										0.00	100,000,000	50,000,000
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.50654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.48097				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.61201				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.42043				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.81365				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.72748				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.28352				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.62880				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.42445				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.44295				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.44926				0.00	200,000,000	100,000,000
Total EQT013 SPOT										0.00	200,000,000	100,000,000
Total For EQT013										0.00	200,000,000	100,000,000
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.36011				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
ERS3B' On 17/05/2027 Spot Bond					0.00000	100.37156			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.36574			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.37720			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.36603			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.39210			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.36404			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.37135			0.00	0	
Total ERSA31 SPOT									0.00	0	
Total For ERSA31									0.00	0	
ERSB1' On 17/02/2028 Spot Bond					0.00000	100.37885			0.00	0	
Total ERSB10 SPOT									0.00	0	
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.38447			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.37000	99.35118	9.37000	99.27623		1,724,777,128,000.00	184,074,400	2,638,156,700	
Total ES26 SPOT								1,724,777,128,000.00	184,074,400	2,638,156,700	
Total For ES26								1,724,777,128,000.00	184,074,400	2,638,156,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.33313	7.85000	103.26758		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			12.01500	73.24656	12.05500	76.72089		1,813,284,576,000.00	150,918,400	898,907,900	
Total ES33 SPOT								1,813,284,576,000.00	150,918,400	898,907,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ES33									1,813,284,576,000.00	150,918,400	898,907,900
ES33/R On 15/09/2033 Spot Bond			7.50000	99.81712	7.50000	103.49708			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.35500	75.00124	12.39000	74.73244			1,160,940,046,000.00	93,965,200	83,052,600
Total ES42 SPOT									1,160,940,046,000.00	93,965,200	83,052,600
Total For ES42									1,160,940,046,000.00	93,965,200	83,052,600
ES42/R On 25/04/2042 Spot Bond			8.50000	103.06474	8.50000	102.99405			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.42000	11.42000	11.42000	100.90438			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.15500	14.15500	14.15500	95.17748			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	100.64063			0.00	260,000,000	150,100,000
Total EXX05 SPOT									0.00	260,000,000	150,100,000
Total For EXX05									0.00	260,000,000	150,100,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.41177			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.81365			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.77877			0.00	60,000,000	30,000,000
Total FIFB19 SPOT									0.00	60,000,000	30,000,000
Total For FIFB19									0.00	60,000,000	30,000,000
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.25379			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.77579			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.38506			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIG02 SPOT										0.00	0	
Total For FIG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.22870				0.00	0	
Total FIG03 SPOT										0.00	0	
Total For FIG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.23848				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.24094				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.46264				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.56857				0.00	0	220,000,00
Total FRB25 SPOT										0.00	0	220,000,00
Total For FRB25										0.00	0	220,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.84330				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.03000	105.77605	9.03000	105.69908				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.78033				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.73476				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.95000	100.95149	8.95000	100.87866				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRB31 On 24/11/2026 Spot Bond					0.00000	100.86282				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.64751				0.00	0	100,000,00
Total FRB32 SPOT										0.00	0	100,000,00
Total For FRB32										0.00	0	100,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	101.67396				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	100.81292				0.00	1,000,000,000	1,000,000,00
Total FRB34 SPOT										0.00	1,000,000,000	1,000,000,00
Total For FRB34										0.00	1,000,000,000	1,000,000,00
FRB35 On 06/02/2028 Spot Bond					0.00000	100.71961				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.54500	328.93668	4.54500	328.69575				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	165.85186				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.70500	215.45335	4.70500	215.29277				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.18000	5.18000	5.18000	114.47659				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.44500	5.44500	5.44500	231.17438				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.60000	98.62502	5.60000	98.54442				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.55000	98.17548	5.55000	98.09540				0.00	0	
Total FRBI50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			9.03454	9.03454	9.03454	86.58197				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.04034	9.04034	9.04034	85.69608				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.98500	4.98500	4.98500	161.99803				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	100.36998				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.39425				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.10406				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	102.59530				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.55867				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.44168				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.44626				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.40068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	101.24176				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.72149				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.02587				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.03259				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.74173				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.79754				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.96267				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	102.08610				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	102.03898				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	102.06769				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.82537				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC311 On 20/12/2024 Spot Bond					0.00000	101.94676				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	100.00388				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC321 On 20/12/2024 Spot Bond					0.00000	102.19852				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.97637				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.41988				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.62029				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.25243				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC333 On 25/04/2023 Spot Bond					0.00000	101.34398				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.08880				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.48130				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	102.34053				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	101.82067				0.00	0	
Total FRC343 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.42229				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.50913				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.02198				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.88072				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.85452				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.02027				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	100.92303				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.97277				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	100.91381				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.90042				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.90630				0.00	0	

Contract 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	100.92170				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.83718				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	101.55279				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.69430				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	100.36317				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	100.63379				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	93.09660				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.02394				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	91.88440				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	92.03863				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.01912				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37: On 25/04/2023 Spot Bond					0.00000	101.01612				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.45749				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.03838				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.21262				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.05839				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.84116				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	102.03570				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.68115				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.39001				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.39001				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.36567				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.36567				0.00	0	
Total FRC387 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	100.12712				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.89414				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.04310				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.22229				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.50866				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.82563				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.89411				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.98808				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.22000	14.22000	14.22000	100.98095				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.03875				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.10170				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.22764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.69000	10.69000	10.69000	100.63165				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	101.39056				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	100.38997				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.92000	12.92000	12.92000	103.77619				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.68500	10.68500	10.68500	102.58335				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	101.65174				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	101.36358				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	102.20748				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			11.11000	11.11000	11.11000	105.03098				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	100.89414				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	100.95217				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2027 Spot Bond					0.00000	100.03144				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.98285				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.08735				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.02846				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	103.43100				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.95209				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.03112				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.97639				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.89414				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.03717				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.07248				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	102.07248				0.00	0	
Total FRC423 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.02607				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.89404				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.75783				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.84341				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	102.05405				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	100.89421				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.94915				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.02416				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.89407				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.02416				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.02816				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.27809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	102.03616				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.57500	9.57500	9.57500	102.95364				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	99.61430				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	99.60636				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/07/2025 Spot Bond					0.00000	100.95662				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC440 On 31/08/2027 Spot Bond					0.00000	100.02496				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.02496				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	102.10583				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.99798				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.84540				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	100.02416				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRC44: On 15/03/2028 Spot Bond					0.00000	102.24245				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.02416				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.02496				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	102.03845				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.76472				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.66705				0.00	0	60,000,000.00
Total FRC452 SPOT										0.00	0	60,000,000.00
Total For FRC452										0.00	0	60,000,000.00
FRC45: On 29/10/2025 Spot Bond					0.00000	100.66028				0.00	0	2,000,000.00
Total FRC453 SPOT										0.00	0	2,000,000.00
Total For FRC453										0.00	0	2,000,000.00
FRI33 On 28/02/2033 Spot Bond			5.14000	108.99682	5.14000	108.91226				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.35000	117.36136	5.35000	117.26754		2,140,000,000.00		400,000,000	200,000.00	
Total FRI38 SPOT								2,140,000,000.00		400,000,000	200,000.00	
Total For FRI38								2,140,000,000.00		400,000,000	200,000.00	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.23685				0.00	0	1,000,000.00
Total FRJ23 SPOT										0.00	0	1,000,000.00
Total For FRJ23										0.00	0	1,000,000.00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.82878				0.00	0	300,000.00
Total FRJ24 SPOT										0.00	0	300,000.00
Total For FRJ24										0.00	0	300,000.00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.86072				0.00	0	3,000,000.00
Total FRJ25 SPOT										0.00	0	3,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRJ25										0.00	0	3,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.93015				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.96339				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.22131				0.00	2,000,000,000	1,060,000,00
Total FRJ27S SPOT										0.00	2,000,000,000	1,060,000,00
Total For FRJ27S										0.00	2,000,000,000	1,060,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.62696				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.85386				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.95384				0.00	0	60,000,00
Total FRJ29S SPOT										0.00	0	60,000,00
Total For FRJ29S										0.00	0	60,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.70622				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.88800	4.88800	4.88800	105.66724				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	117.68447				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.70434				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.46000	115.84735	5.46000	115.75370				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.46000	231.06349	5.46000	230.87728				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.78000	111.57309	5.78000	111.48003				5,410,080,000,000.00	936,000,000	468,000,000
Total FRS110 SPOT										5,410,080,000,000.00	936,000,000	468,000,000
Total For FRS110										5,410,080,000,000.00	936,000,000	468,000,000
FRS112 On 07/12/2033 Spot Bond			5.46000	5.46000	5.46000	230.87728				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.88500	162.41988	4.88500	162.29614				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	115.16709	3.70500	115.09036				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.40000	116.67029	5.40000	116.57655				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.58000	228.70340	5.58000	228.51689				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.63000	227.72855	5.63000	227.54194				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.06500	164.88188	4.06500	164.76720				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.66000	227.14604	5.66000	226.95934				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.60000	113.95382	5.60000	113.86043				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.03500	212.21302	5.03500	212.04922				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS127 On 31/01/2038 Spot Bond			6.35000	104.41620	6.35000	104.32434				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.24500	210.18043	5.24500	210.01464				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.30500	209.60384	5.30500	209.43751				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.17000	217.51169	6.17000	217.32405				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS134 On 31/01/2038 Spot Bond			6.30000	105.02156	6.30000	104.92958				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	113.86043				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.68000	112.88833	5.68000	112.79508				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			5.11500	211.43602	5.11500	211.27147				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.94000	221.79453	5.94000	221.60728				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.24500	210.18043	5.24500	210.01464				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.24500	210.18043	5.24500	210.01464				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.64600	216.03870	4.64600	215.87871				0.00	0	
Total FRS145 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.83500	162.56867	4.83500	162.44545				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.59500	206.84270	5.59500	206.67376				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.63500	206.46518	5.63500	206.29589				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.80500	162.65800	4.80500	162.53513				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.11000	211.48448	5.11000	211.31998				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.64500	5.64500	5.64500	206.20154				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	101.18172				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.92319				0.00	0	100,000,00
Total FRS180 SPOT										0.00	0	100,000,00
Total For FRS180										0.00	0	100,000,00
FRS180 On 27/09/2025 Spot Bond					0.00000	101.71020				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	179.76466				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	148.50749				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	207.07746				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	289.28160				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.59998				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.65056				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.46866				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.10341				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.15243				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.27705				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22(On 20/12/2024 Spot Bond					0.00000	102.24628				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	101.82067				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.45324				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	126.68410				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	101.47248				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	108.01849				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	73.14908				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	102.92817				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	114.95586				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.48996				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	99.93069				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.02276				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	118.79190				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	102.16207				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.02763				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.73718				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	119.84839				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.74581				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	101.73889				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS276 On 30/09/2024 Spot Bond					0.00000	102.03669				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.26829				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.01741				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.80918				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.30500	10.30500	10.30500	95.81682				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.30500	10.30500	10.30500	95.81682				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	100.92783				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	97.80911				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			11.50400	11.50400	11.50400	90.97952				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	95.45894				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29(On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	110.18981				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	114.97630				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.38999				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.40876				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.89414				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	99.92422				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	111.82865				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			9.45000	9.45000	9.45000	105.35446				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.96797				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	104.05005				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.81142				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	99.99991				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	100.44170				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.18500	4.18500	4.18500	329.56592				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.56500	331.29007	3.56500	331.07362				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.92500	3.92500	3.92500	330.19678				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.63747				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS64 On 26/01/2042 Spot Bond			5.30000	107.45800	5.30000	107.37252				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.95000	67.10322	4.95000	113.50848				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.95500	3.95500	3.95500	165.10231				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.23500	4.23500	4.23500	164.25097				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.98500	4.98500	4.98500	327.63742				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.49000	106.14301	8.49000	106.07030				0.00	0	20,000,00
Total FRX24 SPOT										0.00	0	20,000,00
Total For FRX24										0.00	0	20,000,00
FRX25 On 26/07/2025 Spot Bond			8.67000	103.32198	8.67000	103.24933		34,680,000,000,000.00		4,000,000,000	4,000,000,00	
Total FRX25 SPOT								14,680,000,000,000.00		4,000,000,000	4,000,000,00	
Total For FRX25								14,680,000,000,000.00		4,000,000,000	4,000,000,00	
FRX26 On 01/10/2026 Spot Bond			9.00000	105.55732	9.00000	105.48076		123,926,400,000.00		13,769,600	6,821,80	
Total FRX26 SPOT								123,926,400,000.00		13,769,600	6,821,80	
Total For FRX26								123,926,400,000.00		13,769,600	6,821,80	
FRX27 On 07/03/2027 Spot Bond			8.95000	104.06845	8.95000	103.99297				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.73000	102.67690	9.73000	102.59609				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.25000	98.46511	10.25000	98.38358				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.50000	95.02485	10.50000	94.94429				0.00	0	
Total FRX31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.60000	104.06236	10.60000	103.97382				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.90000	72.89523	11.90000	72.82581				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.36237				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.26648				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.25904				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.26406				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.26554				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.95999				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.97705				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.18474				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	100.36860				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.09928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.10274				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.12647				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.78000	117.27331	4.78000	117.18520				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.08740				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.75900	104.70053	8.75900	104.62659				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.60409				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.46000	106.48474	7.46000	106.42047				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.79493				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.86706				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.56829				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.38820				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT27 On 28/09/2023 Spot Bond					0.00000	101.52601				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.98007				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.34359				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.01148				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.10014				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.59992				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.87262				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.57935				0.00	60,000,000	30,000,000
Total GRT36 SPOT										0.00	60,000,000	30,000,000
Total For GRT36										0.00	60,000,000	30,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	101.41841				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.77425				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.47957				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.73991				0.00	0	
Total GRT42 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.96813				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.36589				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.25070				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	99.94106				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.21766				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.92718				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	102.01336				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.57182				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	100.88128				0.00	1,000,000,000	1,000,000,000
Total GRT54 SPOT										0.00	1,000,000,000	1,000,000,000
Total For GRT54										0.00	1,000,000,000	1,000,000,000
GS0009 On 08/11/2023 Spot Bond					0.00000	100.52061				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.08000	9.08000	9.08000	101.83796				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	101.64629				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	101.32636				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	105.98753				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	100.90885				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T2€ On 30/03/2023 Spot Bond					0.00000	101.35921				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.09092				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.79199				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.59660				0.00	1,000,000,000	500,000,000
Total HILB08 SPOT										0.00	1,000,000,000	500,000,000
Total For HILB08										0.00	1,000,000,000	500,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	102.68266				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	102.02090				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.52007				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.03818				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
HILB15 On 09/11/2025 Spot Bond					0.00000	100.82722				0.00	620,000,000	310,000,000
Total HILB15 SPOT										0.00	620,000,000	310,000,000
Total For HILB15										0.00	620,000,000	310,000,000
HILB16 On 09/11/2027 Spot Bond					0.00000	100.55363				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.84500	328.22187	4.84500	327.97356				0.00	0	4,700,000
Total HWAY23 SPOT										0.00	0	4,700,000
Total For HWAY23										0.00	0	4,700,000
HWAY2 On 07/12/2024 Spot Bond			4.97500	4.97500	4.97500	329.23207				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.60000	98.97404	10.60000	98.88936			21,200,000,000,000.00		2,000,000,000	1,000,000,000
Total HWAY30 SPOT									21,200,000,000,000.00		2,000,000,000	1,000,000,000
Total For HWAY30									21,200,000,000,000.00		2,000,000,000	1,000,000,000
HWAY3 On 28/02/2033 Spot Bond			5.29000	76.69109	5.29000	109.97595				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.96000	84.21274	11.96000	84.13172			483,717,416,000.00		40,444,600	4,436,395,000
Total HWAY34 SPOT									483,717,416,000.00		40,444,600	4,436,395,000
Total For HWAY34									483,717,416,000.00		40,444,600	4,436,395,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.99077	100.00000	9.92386				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.02500	83.19157	12.02500	83.11111				0.00	0	4,690,000,000
Total HWAY35 SPOT										0.00	0	4,690,000,000
Total For HWAY35										0.00	0	4,690,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.98592	100.00000	9.91905				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.38500	166.95977	3.38500	166.85287			397,396,732,727,000.00		117,399,330,200	543,202,581,900
Total I2025 SPOT									397,396,732,727,000.00		117,399,330,200	543,202,581,900
Total For I2025									397,396,732,727,000.00		117,399,330,200	543,202,581,900
I2029 On 31/03/2029 Spot Bond			4.20000	120.96878	4.31000	120.14451			226,406,008,080,000.00		53,906,192,400	153,265,277,900
Total I2029 SPOT									226,406,008,080,000.00		53,906,192,400	153,265,277,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2029									16,406,008,080,000.00	53,906,192,400	153,265,277,90
I2033 On 28/02/2033 Spot Bond			4.61000	114.18867	4.64000	113.80365			320,920,729,471,000.00	69,614,041,100	444,660,801,50
Total I2033 SPOT									10,920,729,471,000.00	69,614,041,100	444,660,801,50
Total For I2033									10,920,729,471,000.00	69,614,041,100	444,660,801,50
I2038 On 31/01/2038 Spot Bond			4.69000	126.95317	4.70000	126.70638			132,187,380,325,000.00	28,184,942,500	636,794,764,00
Total I2038 SPOT									12,187,380,325,000.00	28,184,942,500	636,794,764,00
Total For I2038									12,187,380,325,000.00	28,184,942,500	636,794,764,00
I2046 On 31/03/2046 Spot Bond			4.70500	113.19251	4.70000	113.19714			515,333,955,821,500.00	109,529,002,300	516,481,148,80
Total I2046 SPOT									15,333,955,821,500.00	109,529,002,300	516,481,148,80
Total For I2046									15,333,955,821,500.00	109,529,002,300	516,481,148,80
I2050 On 31/12/2050 Spot Bond			4.73000	112.98132	4.70000	113.49413			389,012,315,978,000.00	82,243,618,600	409,667,670,30
Total I2050 SPOT									19,012,315,978,000.00	82,243,618,600	409,667,670,30
Total For I2050									19,012,315,978,000.00	82,243,618,600	409,667,670,30
IBG01 On 07/02/2025 Spot Bond					0.00000	100.44679			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.22418			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.64500	328.69813	4.64500	328.45471			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.34951			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.50454			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.45655			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.12573			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.22774			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.18122				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.78851				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.72316				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.81748				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.48396				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.09255				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.09467				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.25840				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.55862				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.12448				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.14785				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL167 On 18/05/2024 Spot Bond					0.00000	100.43966				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.43317				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.99867				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.09891				0.00	2,000,000,000	1,000,000,000
Total IBL178 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL178										0.00	2,000,000,000	1,000,000,000
IBL181 On 25/08/2024 Spot Bond					0.00000	100.09597				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.27494				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.78536				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.49651				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.24033				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.59070				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.46914				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.87788				0.00	0	
Total IBL200 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.53736				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.36122				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.84262				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.84748				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.85234				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.81337				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.27004				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.48416				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.85267				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.72644				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.45000	9.45000	9.45000	100.97145				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.94244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.72345				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.01000	8.01000	8.01000	102.50638				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.55742				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.41644				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.09736				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.18847				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.79480				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.84995				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.75475				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.74790				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL231 On 21/06/2025 Spot Bond					0.00000	101.79111				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.91000	8.91000	8.91000	101.75555				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.56934				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.61295				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.77856				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.87571				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.52064				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.03025				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.11616				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	100.97781				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.81396				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.84213				0.00	0	
Total IBL242 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.58359				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.81500	9.81500	9.81500	98.19440				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.36773				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.57368				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.96000	102.51981	7.96000	102.45250				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.16432				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.58564				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.01074				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	99.88546				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	99.77699				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.92311				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	101.04970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.74638				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.76321				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.61194				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.67344				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.03000	8.03000	8.03000	99.80103				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.36774				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.17782				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.24000	101.37789	9.24000	101.30202				0.00	0	50,000,00
Total IBL60 SPOT										0.00	0	50,000,00
Total For IBL60										0.00	0	50,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.89254				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.49000	102.75675	9.49000	102.67781				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.97000	104.97412	10.97000	104.94829				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG11 On 05/12/2026 Spot Bond			10.05000	104.96305	10.05000	104.87826				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.81337				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.12022				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.72123				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.57947				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.75479				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.39428				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.65594				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.80000	101.90873	8.80000	101.83642				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.97000				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.57383				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.12762				0.00	0	
Total INLV06 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.38424				0.00	220,000,000	110,000,000
Total INLV07 SPOT										0.00	220,000,000	110,000,000
Total For INLV07										0.00	220,000,000	110,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	103.88422				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.67513				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.90846				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.81469				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.67530				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.11826				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.78980				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.26798				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.45528				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.92312				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.20014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.20222				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.19693				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.20121				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.20222				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.08721				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.28279				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.19479				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.90500	203.93775	5.90500	203.76610				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.39101				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.80500	204.86961	5.80500	204.69884				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.29262				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC145 On 06/06/2023 Spot Bond					0.00000	100.01197				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.09802				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.91509				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.46051				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.65580				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.92689				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.36981				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.18000	100.22941	8.18000	100.16321				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.35648				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.19000	100.69906	7.19000	100.64125				0.00	0	
Total IVC194 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.80598				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.23000	99.72260	8.23000	99.65779				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.80594				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.17000	99.72181	8.17000	99.65745				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.41129				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.90395				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.88017				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.80462				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.66000	6.66000	6.66000	102.75005				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.41000	103.19372	8.41000	103.12368				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.74000	101.49026	5.74000	100.84843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.10500	9.10500	9.10500	100.43612				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.83842				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.84842				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.27704				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.55143				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.04731				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.42000	9.42000	9.42000	100.65408				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.09708				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.39500	8.39500	8.39500	101.50937				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.02000	9.02000	9.02000	101.00039				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.01351				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC234 On 20/12/2027 Spot Bond					0.00000	102.16845			0.00	0	
Total IVC234 SPOT									0.00	0	
Total For IVC234									0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.95080			0.00	0	
Total IVC236 SPOT									0.00	0	
Total For IVC236									0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.18843			0.00	0	
Total IVC237 SPOT									0.00	0	
Total For IVC237									0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.64830			0.00	0	
Total IVC238 SPOT									0.00	0	
Total For IVC238									0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.02601			0.00	0	
Total IVC239 SPOT									0.00	0	
Total For IVC239									0.00	0	
IVC240 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	5,000,000,00
Total IVC240 SPOT									0.00	0	5,000,000,00
Total For IVC240									0.00	0	5,000,000,00
IVC241 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	6,000,000,00
Total IVC241 SPOT									0.00	0	6,000,000,00
Total For IVC241									0.00	0	6,000,000,00
IVC242 On 02/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	25,000,000,00	
Total IVC242 SPOT								10,000,000,000,000.00	30,000,000,000	25,000,000,00	
Total For IVC242								10,000,000,000,000.00	30,000,000,000	25,000,000,00	
IVZ128 On 02/03/2023 Spot Bond			7.85000	7.85000	7.85000	7.85000			0.00	0	
Total IVZ128 SPOT									0.00	0	
Total For IVZ128									0.00	0	
IVZ132 On 04/04/2023 Spot Bond			7.95000	7.95000	7.95000	99.24344			0.00	0	
Total IVZ132 SPOT									0.00	0	
Total For IVZ132									0.00	0	
IVZ133 On 06/04/2023 Spot Bond			7.95000	7.95000	7.95000	99.20055			0.00	0	
Total IVZ133 SPOT									0.00	0	
Total For IVZ133									0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.59535			0.00	0	
Total IVZ134 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.44643				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.34034				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.29796				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	102.09624				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.23422				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.93069				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.10000				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.26618				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.81524				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.95079				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.90757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.26929				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	100.05982				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.24866				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.42471				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.53779				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.57501				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.26846				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.27231				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.55000	119.22772	9.55000	119.13558				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.73132				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.20988				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL11 On 09/09/2026 Spot Bond					0.00000	102.81128				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.80876				0.00	200,000,000	100,000,000
Total LGL12 SPOT										0.00	200,000,000	100,000,000
Total For LGL12										0.00	200,000,000	100,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	101.58927				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.60552				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.28178				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.28768				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.29358				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.47955				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.68115				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.32450				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.08417				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.69890				0.00	0	
Total MBF071 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.14895				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.42941				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.83574				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.65470				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.36655				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.72180				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	99.78357				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.46939				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.80000	8.80000	8.80000	105.98076				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.88363				0.00	0	3,290,000,00
Total MMIG06 SPOT										0.00	0	3,290,000,00
Total For MMIG06										0.00	0	3,290,000,00
MMIG0: On 18/09/2024 Spot Bond					0.00000	102.52271				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.67997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.45000	101.67114	9.45000	101.59379				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	103.50732				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.70000	92.72259	9.70000	96.57828				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.61904				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.27500	101.56561	10.27500	101.48131				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.81261				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.21536				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.50122				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.09864				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.84911				0.00	0	400,000,00
Total MTN17 SPOT										0.00	0	400,000,00
Total For MTN17										0.00	0	400,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.01215				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN19 On 07/03/2025 Spot Bond					0.00000	100.74175				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.93692				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.34210				0.00	620,000,000	310,000,000
Total MTN21 SPOT										0.00	620,000,000	310,000,000
Total For MTN21										0.00	620,000,000	310,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.37359				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.39500	98.00786	9.39500	97.93332				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.30997				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.30897				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.46310				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.88993				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.42342				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.77364				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.49435				0.00	0	115,600,000
Total MTN30 SPOT										0.00	0	115,600,000

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 MTN30										0.00	0	115,600,00
MTN31 On 13/09/2025 Spot Bond					0.00000	100.10328				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.30547				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.17724				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.99095				0.00	400,000,000	200,000,00
Total MTN35 SPOT										0.00	400,000,000	200,000,00
Total For MTN35										0.00	400,000,000	200,000,00
MTN36 On 14/11/2029 Spot Bond					0.00000	100.43777				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR05 On 22/11/2023 Spot Bond					0.00000	100.24113				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR06 On 22/02/2024 Spot Bond					0.00000	100.42495				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR07 On 22/11/2024 Spot Bond					0.00000	100.23859				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR08 On 22/05/2025 Spot Bond					0.00000	100.23874				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR09 On 22/11/2025 Spot Bond					0.00000	100.23068				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR10 On 22/11/2023 Spot Bond					0.00000	100.21646				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.71391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	102.00651				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.25515				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.48376				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.20000	101.25285	9.20000	101.17910				0.00	0	2,741,300,00
Total NAM03 SPOT										0.00	0	2,741,300,00
Total For NAM03										0.00	0	2,741,300,00
NAM04 On 01/08/2026 Spot Bond			10.31000	101.50135	10.31000	101.41683				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.00808				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.77710				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.91144				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.77182				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.85918				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.74000	105.46919	8.74000	105.39444				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK16/ On 12/02/2025 Spot Bond			8.95000	101.41768	8.95000	101.34411				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/ On 22/04/2026 Spot Bond			9.08000	105.99349	9.08000	105.91594				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.17000	105.94565	9.17000	105.86739				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.27500	106.05656	9.27500	105.97690				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.92800	109.72767	7.92800	109.65698				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.97000	110.61195	8.97000	110.53155				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	101.97436				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	89.41651	100.00000	88.79700				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	103.42948				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.89500	109.67307	8.89500	109.59401				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.68500	101.40964	8.68500	101.33978				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.04000	105.16826	9.04000	105.09123				0.00	0	
Total NBK29A SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.77000	101.11352	8.77000	101.04162				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.54000	103.57940	8.54000	103.50764				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.78489				0.00	4,400,000,000	6,500,000,000
Total NBK35B SPOT										0.00	4,400,000,000	6,500,000,000
Total For NBK35B										0.00	4,400,000,000	6,500,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	103.29474				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.28417				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.29119				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.15424				0.00	20,000,000,000	5,000,000,000
Total NBK43B SPOT										0.00	20,000,000,000	5,000,000,000
Total For NBK43B										0.00	20,000,000,000	5,000,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	100.94443				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.26452				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.83129				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.06232				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.70378				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.78667				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.69955				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.99647				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.93192				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	100.44629				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	100.31104				0.00	2,000,000,000	1,000,000,000
Total NBKB60 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBKB60										0.00	2,000,000,000	1,000,000,000
NBK56 On 24/02/2027 Spot Bond					0.00000	100.06189				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	101.04718				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBK56 On 21/02/2026 Spot Bond					0.00000	100.23442				0.00	3,300,000,000	1,650,000,000
Total NBKB63 SPOT										0.00	3,300,000,000	1,650,000,000
Total For NBKB63										0.00	3,300,000,000	1,650,000,000
NBK56 On 15/04/2028 Spot Bond					0.00000	101.54002				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBK56 On 21/02/2028 Spot Bond					0.00000	100.24175				0.00	3,100,000,000	1,550,000,000
Total NBKB65 SPOT										0.00	3,100,000,000	1,550,000,000
Total For NBKB65										0.00	3,100,000,000	1,550,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.24465				0.00	300,000,000	150,000,000
Total NBKB66 SPOT										0.00	300,000,000	150,000,000
Total For NBKB66										0.00	300,000,000	150,000,000
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.24649				0.00	0	0
Total NBKB67 SPOT										0.00	0	0
Total For NBKB67										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.70447				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.29500	105.25919	10.29500	105.17165				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.83743				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.95000	105.35084	9.95000	105.26610				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.84739				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.86315				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.88305				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.33011				0.00	0	0
Total NDAL02 SPOT										0.00	0	0
Total For NDAL02										0.00	0	0
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.33011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.11300				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.15419				0.00	0	700,000,00
Total NGL04 SPOT										0.00	0	700,000,00
Total For NGL04										0.00	0	700,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.48246				0.00	0	29,680,000,00
Total NGL05 SPOT										0.00	0	29,680,000,00
Total For NGL05										0.00	0	29,680,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.05161				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.27151				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.91490				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.77820				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.63959				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.28945				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.84390				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	104.10803				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10: On 15/01/2025 Spot Bond					0.00000	105.32287				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	102.54936				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.27373				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.13386				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	103.19238				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.77952				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.53479				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.17257				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	102.40467				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.36664				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	99.71582				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.33273				0.00	0	3,674,200,00
Total NHM016 SPOT										0.00	0	3,674,200,00

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 NHM016										0.00	0	3,674,200,00
NHM01 On 25/05/2023 Spot Bond					0.00000	100.71495				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.11948				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.88818				0.00	60,000,000	30,000,00
Total NHM020 SPOT										0.00	60,000,000	30,000,00
Total For NHM020										0.00	60,000,000	30,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	101.77623				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	102.10276				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.09138				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.63000	5.63000	5.63000	227.54194				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.61500	4.61500	4.61500	216.18734				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.14000	4.14000	4.14000	164.53920				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.20000	5.20000	5.20000	114.34991				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			5.45000	5.45000	5.45000	115.89036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	164.22069				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	275.25900	3.45000	275.08174				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.04500	4.04500	4.04500	164.82807				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	219.75807				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.40500	218.44895	4.40500	218.29142				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.47000	90.33119	5.47000	115.61723				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.61527				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	145.41505				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.21642				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.57477				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	100.35909				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.20589				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.26357				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	100.55979				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.23379				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.93630				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.51434				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	179.34536				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	180.83653				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.75440				0.00	0	
Total NN05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.13857				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.97961				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.20206				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.74636				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.96702				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.85812				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.96749				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.62649				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.90913				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.97627				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.90913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.70463				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.32104				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.88497				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.82232				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.33000	10.33000	10.33000	101.23615				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.91000	9.91000	9.91000	105.25925				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.93500	9.93500	9.93500	103.98909				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.22172				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01:On 12/06/2025 Spot Bond					0.00000	104.50557				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01:On 24/06/2025 Spot Bond					0.00000	140.28000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 24/06/2025 Spot Bond					0.00000	129.61000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	143.16000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	140.72000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	138.61991				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.06822				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	100.31887				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.06757				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.06802				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	123.93161				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.69298				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.24735				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.23041				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.23593				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.23833				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.51411				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.24012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.25272				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.24313				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.19505				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.21311				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.22500	212.59415	5.22500	212.42702				0.00	0	9,300,00
Total NRA023 SPOT										0.00	0	9,300,00
Total For NRA023										0.00	0	9,300,00
NRA02: On 30/11/2028 Spot Bond			11.06000	108.14672	11.06000	108.05081				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	16.00878	100.00000	15.90214				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	100.43291				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	99.87892				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.35282				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.79576				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC34 On 26/02/2025 Spot Bond					0.00000	100.58450				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	99.90870				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.12454				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.19168				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.40936				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.41769				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.82832				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.22000	110.10954	8.22000	110.03606				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			8.62500	105.81507	8.62500	111.40151				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.21651				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.98035				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.25239				0.00	0	
Total OML13 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.17511				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.78933				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	99.94353				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0: On 13/12/2027 Spot Bond					0.00000	99.70370				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	99.84758				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.68971				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.02782				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.41989				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.34107				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.01749				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.07477				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.07606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.54000	108.37656	8.55000	108.26875			178,612,541,534,000.00	3,299,603,342,100	2,961,135,025,70
Total R186 SPOT									178,612,541,534,000.00	299,603,342,100	2,961,135,025,70
Total For R186									178,612,541,534,000.00	299,603,342,100	2,961,135,025,70
R197 On 07/12/2023 Spot Bond			3.55000	331.32631	3.57500	331.04923			454,400,000,000,000.00	128,000,000,000	524,409,999,90
Total R197 SPOT									454,400,000,000,000.00	128,000,000,000	524,409,999,90
Total For R197									454,400,000,000,000.00	128,000,000,000	524,409,999,90
R202 On 07/12/2033 Spot Bond			4.62500	248.31650	4.63000	248.02523			252,822,952,675,000.00	54,664,422,200	103,010,678,40
Total R202 SPOT									252,822,952,675,000.00	54,664,422,200	103,010,678,40
Total For R202									252,822,952,675,000.00	54,664,422,200	103,010,678,40
R2030 On 31/01/2030 Spot Bond			10.08000	90.56435	10.09500	90.42198			677,269,092,320,000.00	1,952,110,029,000	2,298,064,062,20
Total R2030 SPOT									677,269,092,320,000.00	1,952,110,029,000	2,298,064,062,20
Total For R2030									677,269,092,320,000.00	1,952,110,029,000	2,298,064,062,20
R2032 On 31/03/2032 Spot Bond			10.65500	89.77873	10.68000	89.57222			323,918,509,815,000.00	875,074,473,000	1,827,666,274,40
Total R2032 SPOT									323,918,509,815,000.00	875,074,473,000	1,827,666,274,40
Total For R2032									323,918,509,815,000.00	875,074,473,000	1,827,666,274,40
R2035 On 28/02/2035 Spot Bond			11.12500	85.44230	11.16500	85.13376			609,476,342,175,000.00	1,313,211,356,600	1,245,031,894,00
Total R2035 SPOT									609,476,342,175,000.00	1,313,211,356,600	1,245,031,894,00
Total For R2035									609,476,342,175,000.00	1,313,211,356,600	1,245,031,894,00
R2037 On 31/01/2037 Spot Bond			11.36000	81.02070	11.40500	80.68237			489,844,374,688,000.00	2,507,908,835,800	2,680,133,385,70
Total R2037 SPOT									489,844,374,688,000.00	2,507,908,835,800	2,680,133,385,70
Total For R2037									489,844,374,688,000.00	2,507,908,835,800	2,680,133,385,70
R2040 On 31/01/2040 Spot Bond			11.45500	82.65455	11.50500	82.26228			270,971,796,940,000.00	1,682,319,668,000	1,236,489,343,20
Total R2040 SPOT									270,971,796,940,000.00	1,682,319,668,000	1,236,489,343,20
Total For R2040									270,971,796,940,000.00	1,682,319,668,000	1,236,489,343,20
R2044 On 31/01/2044 Spot Bond			11.52500	79.03860	11.56000	78.74129			148,946,696,635,000.00	1,487,978,021,400	1,043,394,000,00
Total R2044 SPOT									148,946,696,635,000.00	1,487,978,021,400	1,043,394,000,00
Total For R2044									148,946,696,635,000.00	1,487,978,021,400	1,043,394,000,00
R2048 On 28/02/2048 Spot Bond			11.41000	78.28348	11.44000	78.01377			066,968,504,375,000.00	2,810,426,687,500	3,435,699,237,40
Total R2048 SPOT									66,968,504,375,000.00	2,810,426,687,500	3,435,699,237,40
Total For R2048									66,968,504,375,000.00	2,810,426,687,500	3,435,699,237,40
R209 On 31/03/2036 Spot Bond			11.14500	69.40889	11.18500	69.14205			524,118,516,517,500.00	585,385,241,500	797,277,594,30
Total R209 SPOT									524,118,516,517,500.00	585,385,241,500	797,277,594,30
Total For R209									524,118,516,517,500.00	585,385,241,500	797,277,594,30

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210 On 31/03/2028 Spot Bond			3.90500	223.54947	3.90500	223.39728			313,268,933,180,500.00	80,222,518,100	331,072,419,800
Total R210 SPOT									13,268,933,180,500.00	80,222,518,100	331,072,419,800
Total For R210									13,268,933,180,500.00	80,222,518,100	331,072,419,800
R213 On 28/02/2031 Spot Bond			10.44500	81.75971	10.47000	81.57491			913,462,453,068,000.00	1,044,850,402,400	1,276,821,100,200
Total R213 SPOT									13,462,453,068,000.00	044,850,402,400	276,821,100,200
Total For R213									13,462,453,068,000.00	044,850,402,400	276,821,100,200
R214 On 28/02/2041 Spot Bond			11.33500	63.32074	11.37000	63.07660			727,967,481,302,500.00	505,334,581,500	631,172,840,200
Total R214 SPOT									27,967,481,302,500.00	505,334,581,500	631,172,840,200
Total For R214									27,967,481,302,500.00	505,334,581,500	631,172,840,200
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.77634			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.18292			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.84338			0.00	0	320,000,000
Total RDFB17 SPOT									0.00	0	320,000,000
Total For RDFB17									0.00	0	320,000,000
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.06881			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.75810			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.15048			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.64841			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.39570			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.69920			0.00	0	
Total RDFB27 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	102.02541				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.53917				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.82058				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.87937				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	102.03734				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	102.05571				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.80505				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.40373				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	99.86323				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.54998				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.52337				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.12825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	99.90158				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.61922				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.68362				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.88962				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.89286				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.30282				0.00	200,000,000	100,000,000
Total RES50 SPOT										0.00	200,000,000	100,000,000
Total For RES50										0.00	200,000,000	100,000,000
RES52 On 07/05/2024 Spot Bond					0.00000	101.05388				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.83112				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.19101				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	99.93017				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.89371				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES62 On 13/02/2028 Spot Bond					0.00000	100.44997				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.75162				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.74564				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.82723				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.80733				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.91676				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.89686				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.13551				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.11563				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	103.88154				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.48000	102.24105	9.48000	102.16303				0.00	0	
Total RW23 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			11.28500	98.06450	11.28500	97.97580			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.77000	96.24402	11.77000	96.15335			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.19091			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.77500	97.48260	10.77500	97.39831			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	100.89850			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.19784			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.20500	105.34768	9.20500	105.26914			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.89727			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.94000	101.45731	8.94000	101.38380		536,400,000,000.00	60,000,000	30,000,00	
Total SBS27 SPOT								536,400,000,000.00	60,000,000	30,000,00	
Total For SBS27								536,400,000,000.00	60,000,000	30,000,00	
SBS3 On 25/05/2026 Spot Bond			9.22000	99.47734	9.22000	99.40305			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.55000	103.03815	9.55000	102.95896			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.98000	106.25400	8.98000	106.17667				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.97500	101.08507	8.97500	101.01155				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.54500	96.92387	10.54500	96.84136				0.00	0	1,200,000.00
Total SBS39 SPOT										0.00	0	1,200,000.00
Total For SBS39										0.00	0	1,200,000.00
SBS42 On 12/11/2025 Spot Bond			9.08500	106.95584	9.08500	106.87712				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.67500	107.61049	9.67500	107.52627				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.91000	8.91000	8.91000	101.56582			18,889,200,000.00	2,120,000,000	1,060,000.00	
Total SBS51 SPOT									18,889,200,000.00	2,120,000,000	1,060,000.00	
Total For SBS51									18,889,200,000.00	2,120,000,000	1,060,000.00	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.16706				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.79639				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.57237				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.17066				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.14714				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS63 On 31/01/2026 Spot Bond					0.00000	101.65442				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.62138				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.73838				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.12974				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.41274				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.02361				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.75737				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.83335				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.17310				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.17174				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.54894				0.00	0	170,000,00
Total SBS75 SPOT										0.00	0	170,000,00
Total For SBS75										0.00	0	170,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.42443				0.00	0	
Total SBS76 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.39672				0.00	1,800,000,000	1,400,000,000
Total SBS77 SPOT										0.00	1,800,000,000	1,400,000,000
Total For SBS77										0.00	1,800,000,000	1,400,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	100.04504				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.25123				0.00	640,000,000	320,000,000
Total SBS79 SPOT										0.00	640,000,000	320,000,000
Total For SBS79										0.00	640,000,000	320,000,000
SBS80 On 03/02/2028 Spot Bond			9.74000	9.74000	9.74000	98.42903				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.47500	329.10386	4.47500	328.86464				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	232.46709				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.13483				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.54374				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.55225				0.00	0	200,000,000
Total SBT103 SPOT										0.00	0	200,000,000
Total For SBT103										0.00	0	200,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	106.00373				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	102.34094				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.64419				0.00	1,000,000,000	1,000,000,000
Total SBT107 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBT107										0.00	1,000,000,000	1,000,000,000
SBT108 On 13/07/2027 Spot Bond					0.00000	103.17181				0.00	1,000,000,000	1,000,000,000
Total SBT108 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBT108										0.00	1,000,000,000	1,000,000,000
SBT109 On 31/12/2027 Spot Bond					0.00000	102.10039				0.00	0	0
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.68637				0.00	0	0
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.43500	103.30088	9.43500	103.22242			1,887,000,000,000.00	200,000,000	100,000,000	100,000,000
Total SBT203 SPOT									1,887,000,000,000.00	200,000,000	100,000,000	100,000,000
Total For SBT203									1,887,000,000,000.00	200,000,000	100,000,000	100,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	101.15671				0.00	0	0
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.86410				0.00	200,000,000	100,000,000
Total SBT206 SPOT										0.00	200,000,000	100,000,000
Total For SBT206										0.00	200,000,000	100,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	106.34286				0.00	1,828,000,000	872,000,000
Total SBT207 SPOT										0.00	1,828,000,000	872,000,000
Total For SBT207										0.00	1,828,000,000	872,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.40548				0.00	0	0
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.55952				0.00	0	0
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.10543				0.00	0	0
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI6 On 16/08/2028 Spot Bond					0.00000	100.71504				0.00	10,000,000,000	5,000,000,000
Total SLI6 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SLI6										0.00	10,000,000,000	5,000,000,000
SLI7 On 16/08/2028 Spot Bond			9.50000	95.89660	9.50000	95.82287				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.65005				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.41177				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.40745				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.42023				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.42901				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.42467				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.41605				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.42881				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.43761				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.43542				0.00	0	
Total SLRC7 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.43324				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.44597				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.27500	104.89873	9.27500	104.81957				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.01587				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.85529				0.00	460,000,000	230,000,000
Total SNT06 SPOT										0.00	460,000,000	230,000,000
Total For SNT06										0.00	460,000,000	230,000,000
SOL01 On 17/10/2025 Spot Bond					0.00000	101.27585				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.60623				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.76291				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.23756				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.24077				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.23782				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.24145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	102.09124				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.46174				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	102.33487				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.58483				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.62866				0.00	400,000,000	200,000,000
Total SPG010 SPOT										0.00	400,000,000	200,000,000
Total For SPG010										0.00	400,000,000	200,000,000
SPG01 On 12/07/2025 Spot Bond					0.00000	101.35834				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.13753				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.77230				0.00	0	500,000,000
Total SSA07 SPOT										0.00	0	500,000,000
Total For SSA07										0.00	0	500,000,000
SSA08 On 16/05/2024 Spot Bond					0.00000	101.65360				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.88500	4.88500	4.88500	162.29614				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.52500	108.42622	8.52500	108.35164				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02: On 28/02/2031 Spot Bond			9.96000	84.07037	9.96000	84.00378				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	98.97449				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.89314				0.00	0	130,000,00
Total SSN040 SPOT										0.00	0	130,000,00
Total For SSN040										0.00	0	130,000,00
SSN04: On 13/10/2023 Spot Bond			8.98000	104.32638	8.98000	104.25087				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.40000	116.67029	5.40000	116.57655				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.60873				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.83061				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.74477				0.00	0	5,000,000,00
Total SSN047 SPOT										0.00	0	5,000,000,00
Total For SSN047										0.00	0	5,000,000,00
SSN05: On 08/12/2023 Spot Bond			4.60500	4.60500	4.60500	328.55109				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.29000	4.29000	4.29000	164.08442				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	113.86043				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	114.66691				0.00	0	
Total SSN064 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.08500	5.08500	5.08500	211.56275				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.01595				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.01504				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.96377				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.93395				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	108.65062				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.48680				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.85664				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.22842				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.10304				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.74219				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.64374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.50500	5.50500	5.50500	229.98874				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.95399				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.29192				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	99.90018				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.76000	87.52311	10.76000	87.44712				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	102.04038				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.06500	211.92126	5.06500	211.75719				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.68500	226.66196	5.68500	226.47521				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.71554				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/03/2023 Spot Bond					0.00000	101.81339				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 31/08/2024 Spot Bond					0.00000	100.00598				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.78503				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.53507				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.92053				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.27000	7.27000	7.27000	100.25049				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	99.88927				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.06031				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	102.94330				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.76285	112.16900	4.76285	112.08487				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.76481	46.08827	4.76481	112.20865				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.85063				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.85587				0.00	0	
Total SSN180 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For SSN180										0.00	0	
SSN18: On 14/03/2023 Spot Bond					0.00000	101.76488				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18: On 20/03/2023 Spot Bond					0.00000	101.64830				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.25538				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	100.79023				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	100.31702				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.22709				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.22709				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.18423				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.18423				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	100.06741				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	100.37511				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	99.99939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST202 On 03/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				916,000,000,000,000.00	399,160,000,000	202,400,000,000
Total SST203 SPOT										16,000,000,000,000.00	399,160,000,000	202,400,000,000
Total For SST203										16,000,000,000,000.00	399,160,000,000	202,400,000,000
STF001 On 01/03/2027 Spot Bond					0.00000	102.63279				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.04126				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.04000	103.78012	9.04000	103.70452				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.31145				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.30289				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.24701				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.32293				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.24431				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.98401				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.24431				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.17000	100.35984	7.17000	100.30126				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.68000	100.37668	7.68000	100.31401				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.17403				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.24051				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.24574				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.24440				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.25000	101.05042	9.25000	100.97472				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.40129				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.47546				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.43767				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.20130				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.49159				0.00	0	
Total TFS157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.99612				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.40639				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2024 Spot Bond					0.00000	101.09104				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.93045				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.97022				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.34886				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.11783				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.91067				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	99.75755				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.24505				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS17€ On 22/02/2027 Spot Bond					0.00000	100.31356				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS17€ On 30/01/2026 Spot Bond					0.00000	100.72651				0.00	0	1,000,000,00

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 TFS173 SPOT										0.00	0	1,000,000.00
Total For TFS173										0.00	0	1,000,000.00
TFS174 On 30/01/2028 Spot Bond					0.00000	100.82295				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.24455				0.00	60,000,000	30,000,000
Total TH16A2 SPOT										0.00	60,000,000	30,000,000
Total For TH16A2										0.00	60,000,000	30,000,000
TH16A On 21/08/2024 Spot Bond			8.45000	100.35309	8.45000	100.28428				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.24589				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	100.24509				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.72000	100.25958	5.72000	100.21273				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.25100				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.39621				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.26121				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.25933				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	100.27221				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.26872				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.31694				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.33965				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.32630				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.25632				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.25232				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.25098				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.26592				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.25979				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.25899				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.31488				0.00	0	
Total TH17D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.30505				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.29894				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.22919				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.25109				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.06988				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.26981				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.26446				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.29650				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.29116				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.22953				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.22923				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.11000	100.68034	9.11000	100.60684				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 TL25 SPOT										0.00	0	500,000,00
Total For TL25										0.00	0	500,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.69674				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.05954				0.00	0	2,450,000,00
Total TL27 SPOT										0.00	0	2,450,000,00
Total For TL27										0.00	0	2,450,000,00
TL28 On 24/04/2025 Spot Bond			9.02000	103.86536	9.02000	103.78987				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.35929				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.56438				0.00	60,000,000	30,000,00
Total TL30 SPOT										0.00	60,000,000	30,000,00
Total For TL30										0.00	60,000,000	30,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.50235				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.94222				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.60000	104.31125	9.60000	104.23023				0.00	0	804,700,00
Total TN23 SPOT										0.00	0	804,700,00
Total For TN23										0.00	0	804,700,00
TN23/R On 06/11/2023 Spot Bond			100.00000	66.00227	100.00000	65.56021				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.70000	99.95680	9.70000	99.87837			503,228,240,000.00		51,879,200	1,703,459,00
Total TN25 SPOT									503,228,240,000.00		51,879,200	1,703,459,00
Total For TN25									503,228,240,000.00		51,879,200	1,703,459,00
TN25/R On 19/08/2025 Spot Bond			100.00000	22.14960	100.00000	22.00125				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN27 On 14/11/2027 Spot Bond			11.07000	94.94836	11.07000	94.86362				387,208,674,000.00	34,978,200	21,094,427,200
Total TN27 SPOT										387,208,674,000.00	34,978,200	21,094,427,200
Total For TN27										387,208,674,000.00	34,978,200	21,094,427,200
TN27/R On 14/11/2027 Spot Bond			100.00000	13.46840	100.00000	13.37819				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.02500	97.48289	11.02500	97.39623				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.65500	98.52932	11.65500	98.43738				243,200,223,000.00	20,866,600	915,769,000
Total TN30 SPOT										243,200,223,000.00	20,866,600	915,769,000
Total For TN30										243,200,223,000.00	20,866,600	915,769,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.27818	8.00000	118.20174				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.37200	94.78996	12.37200	94.69570				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.53000	91.81449	12.53000	91.72257				315,091,910,000.00	25,147,000	637,403,400
Total TN40 SPOT										315,091,910,000.00	25,147,000	637,403,400
Total For TN40										315,091,910,000.00	25,147,000	637,403,400
TN40/R On 09/10/2040 Spot Bond			10.75000	104.34938	10.75000	104.25938				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	100.63737				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.67821				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.97000	102.97230	5.97000	101.93026				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.90166				0.00	0	
Total TR5A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond					0.00000	101.73383				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.75556				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.78541				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.57000	101.68636	7.57000	101.62411				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.20681				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.98000	103.88489	8.98000	103.80971				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.20681				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.58000	103.43641	8.58000	103.36481				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.20537				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.68108				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.89681				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.83714				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.22488				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.22488				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	99.86356				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	92.88699				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.20802				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.97605				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1: On 31/01/2025 Spot Bond					0.00000	101.45992				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	99.90273				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.04123				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.11633				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC43 On 13/04/2023 Spot Bond					0.00000	100.39030				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.30280				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.03680				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.78654				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.20813				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.87000	101.01264	10.87000	100.92407				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.39677				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.37056				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.40323				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.43116				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.39461				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.43760				0.00	0	
Total UU1A08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.15500	10.15500	10.15500	102.43338				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.43760				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.44792				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.49341				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.50198				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.48912				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	101.11340				0.00	420,000,000	210,000,000
Total VKE11 SPOT										0.00	420,000,000	210,000,000
Total For VKE11										0.00	420,000,000	210,000,000
VKE14: On 27/08/2023 Spot Bond					0.00000	100.33953				0.00	1,000,000,000	500,000,000
Total VKE14 SPOT										0.00	1,000,000,000	500,000,000
Total For VKE14										0.00	1,000,000,000	500,000,000
VKE16: On 14/02/2025 Spot Bond					0.00000	101.11582				0.00	180,000,000	90,000,000
Total VKE16 SPOT										0.00	180,000,000	90,000,000
Total For VKE16										0.00	180,000,000	90,000,000
VKE18: On 27/08/2024 Spot Bond					0.00000	101.03788				0.00	0	0
Total VKE18 SPOT										0.00	0	0
Total For VKE18										0.00	0	0
VKE19: On 27/08/2025 Spot Bond					0.00000	100.49257				0.00	0	0
Total VKE19 SPOT										0.00	0	0
Total For VKE19										0.00	0	0
VKE20: On 27/08/2027 Spot Bond					0.00000	100.09788				0.00	300,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE20 SPOT										0.00	300,000,000	150,000,000
Total For VKE20										0.00	300,000,000	150,000,000
WHL03 On 02/10/2023 Spot Bond					0.00000	101.66392				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.45e+017	389,088,649,400	044,576,209,000
Total for SPOT :										2.45e+017	389,088,649,400	044,576,209,000
Total Futures										2.45e+017	389,088,659,339	044,577,525,940
Total Options										0.00	0	124,770
Grand Total:										2.45e+017	389,088,659,339	044,577,650,710