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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/03/2023

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			12.02479	74.70520	12.00931	74.77858			0.00	0	
ES33 On 03/08/2023 Bond Future			12.17028	76.21479	12.15401	76.29030			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.32136	73.98365	12.30439	74.06074			0.00	0	
ES33 On 01/02/2024 Bond Future			12.47761	75.53029	12.45990	75.60898			0.00	0	
ES33 On 02/05/2024 Bond Future			12.64917	73.27043	12.63080	73.35018			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.44810	71.81201	12.44282	71.84108			0.00	0	
ES42 On 03/08/2023 Bond Future			12.58335	73.26350	12.57774	73.29384			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.72314	70.50411	12.71730	70.53510			0.00	0	
ES42 On 01/02/2024 Bond Future			12.86052	71.97800	12.85445	72.00964			0.00	0	
ES42 On 02/05/2024 Bond Future			13.01515	69.17921	13.00894	69.21092			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			169.50642	169.50642	169.26331	169.26331			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			171.19106	171.19106	170.95132	170.95132			0.00	0	2
I2025	On	02/11/2023	Bond Future			174.70321	174.70321	174.45861	174.45861			0.00	0	
I2025	On	01/02/2024	Bond Future			176.57218	176.57218	176.33025	176.33025			0.00	0	
I2025	On	02/05/2024	Bond Future			180.16545	180.16545	179.91738	179.91738			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			121.99664	121.99664	121.51341	121.51341			0.00	0	2,1
I2029	On	03/08/2023	Bond Future			124.46189	124.46189	123.96990	123.96990			0.00	0	7
I2029	On	02/11/2023	Bond Future			125.69081	125.69081	125.19282	125.19282			0.00	0	
I2029	On	01/02/2024	Bond Future			128.31849	128.31849	127.81010	127.81010			0.00	0	
I2029	On	02/05/2024	Bond Future			129.57405	129.57405	129.06066	129.06066			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			115.42545	115.42545	115.41366	115.41366			0.00	0	1,5
I2033	On	03/08/2023	Bond Future			117.75784	117.75784	117.74687	117.74687			0.00	0	6,1
I2033	On	02/11/2023	Bond Future			118.75858	118.75858	118.75215	118.75215			0.00	0	
I2033	On	01/02/2024	Bond Future			121.24129	121.24129	121.23479	121.23479			0.00	0	
I2033	On	02/05/2024	Bond Future			122.25819	122.25819	122.25715	122.25715			0.00	0	
Total I2033 Future												0.00	0	7,65
Total For I2033												0.00	0	7,65
I2038	On	04/05/2023	Bond Future			128.32929	128.32929	128.46795	128.46795			0.00	0	4,6
I2038	On	03/08/2023	Bond Future			128.96430	128.96430	129.11461	129.11461			0.00	0	
I2038	On	02/11/2023	Bond Future			131.61018	131.61018	131.76351	131.76351			0.00	0	
I2038	On	01/02/2024	Bond Future			132.35531	132.35531	132.52072	132.52072			0.00	0	
I2038	On	02/05/2024	Bond Future			135.04800	135.04800	135.21587	135.21587			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			112.54049	112.54049	112.86961	112.86961			0.00	0	17,3
I2046	On	03/08/2023	Bond Future			114.81474	114.81474	115.15141	115.15141			0.00	0	
I2046	On	02/11/2023	Bond Future			115.08895	115.08895	115.43907	115.43907			0.00	0	
I2046	On	01/02/2024	Bond Future			117.49498	117.49498	117.85228	117.85228			0.00	0	
I2046	On	02/05/2024	Bond Future			117.75471	117.75471	118.12833	118.12833			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			115.52626	115.52626	114.80594	114.80594			0.00	0	13,3
I2050	On	03/08/2023	Bond Future			115.67938	115.67938	114.95482	114.95482			0.00	0	
I2050	On	02/11/2023	Bond Future			118.05269	118.05269	117.31325	117.31325			0.00	0	
I2050	On	01/02/2024	Bond Future			118.28585	118.28585	117.54042	117.54042			0.00	0	

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			120.69216	120.69216	119.93080	119.93080			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			8.39301	110.44951	8.34262	110.61042		4.92	0.00	0	100,4
R186	On	03/08/2023	Bond Future			8.41980	107.34946	8.36463	107.51460		5.16	0.00	0	
R186	On	02/11/2023	Bond Future			8.43656	109.52671	8.37620	109.69524		4.69	0.00	0	
R186	On	01/02/2024	Bond Future			8.43986	106.48575	8.37342	106.65780		4.38	0.00	0	
R186	On	02/05/2024	Bond Future			8.46949	108.62655	8.39613	108.80127		3.88	0.00	0	
Total R186 Future												0.00	0	100,41
R186	On	04/05/2023	Bond Future	8.82	Call			1,782.38000	1.78238	1,645,220	5.28	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			270.11000	0.27011	293,860	5.28	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,807.85000	1.80785	1,670,100	5.29	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			264.19000	0.26419	287,350	5.29	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,833.30000	1.83330	1,694,980	5.30	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			258.27000	0.25827	280,860	5.30	0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,610.42000	10.61042	10,449,510	4.04	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.04	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			765.11000	0.76511	668,460	4.76	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			709.58000	0.70958	773,840	4.76	0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			266.02000	0.26602	283,040	5.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,285.23000	4.28523	4,136,900	5.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			262.63000	0.26263	279,440	5.76	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,310.56000	4.31056	4,162,020	5.77	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			259.42000	0.25942	276,020	5.77	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,260.07000	4.26007	4,111,950	5.76	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,481.08000	3.48108	3,350,230	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			694.64000	0.69464	732,320	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,502.25000	3.50225	3,371,110	5.13	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			688.79000	0.68879	726,180	5.13	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,983.67000	2.98367	2,860,430	5.00	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			848.45000	0.84845	893,740	5.00	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,811.86000	5.81186	5,659,420	5.64	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			288.41000	0.28841	304,500	5.64	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			3,459.95000	3.45995	3,329,390	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			700.54000	0.70054	738,510	5.12	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			804.39000	0.80439	845,960	4.89	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,718.94000	3.71894	3,588,210	4.89	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			799.01000	0.79901	840,330	4.89	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,679.68000	3.67968	3,549,470	4.88	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	01/02/2024	Bond Future	9.50	Put			809.80000	0.80980	851,640	4.88	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,699.30000	3.69930	3,568,820	4.89	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			1,260.78000	1.26078	1,184,970	3.67	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,210.68000	2.21068	2,309,590	3.67	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			1,272.35000	1.27235	1,196,130	3.67	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,198.13000	2.19813	2,296,630	3.67	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			1,249.71000	1.24971	1,174,320	3.67	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,223.73000	2.22373	2,323,060	3.67	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												0.00	0	104,24
R197	On	04/05/2023	Bond Future			336.46263	336.46263	336.34914	336.34914			0.00	0	30
R197	On	03/08/2023	Bond Future			334.18235	334.18235	334.10795	334.10795			0.00	0	
R197	On	02/11/2023	Bond Future			341.03847	341.03847	340.96261	340.96261			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			251.35258	251.35258	252.63152	252.63152			0.00	0	4,96
R202	On	03/08/2023	Bond Future			251.60921	251.60921	252.93672	252.93672			0.00	0	46
R202	On	02/11/2023	Bond Future			256.77123	256.77123	258.12608	258.12608			0.00	0	
R202	On	01/02/2024	Bond Future			257.19888	257.19888	258.60206	258.60206			0.00	0	
R202	On	02/05/2024	Bond Future			262.43176	262.43176	263.86172	263.86172			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			10.03215	92.36815	9.98970	92.55982		8.52	65,858,490.95	713	86,88
R2030	On	03/08/2023	Bond Future			10.13536	90.20508	10.09048	90.40140		9.09	0.00	0	11,92
R2030	On	02/11/2023	Bond Future			10.23025	92.03464	10.18301	92.23499		8.69	0.00	0	
R2030	On	01/02/2024	Bond Future			10.32666	89.93258	10.27682	90.13707		8.47	0.00	0	
R2030	On	02/05/2024	Bond Future			10.44885	91.74016	10.39634	91.94817		7.86	0.00	0	
Total R2030 Future												65,858,490.95	713	98,81
R2030	On	04/05/2023	Bond Future	12.57	Call			10,775.83000	10.77583	10,584,010	12.11	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call			7,034.68000	7.03468	6,842,950	11.08	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			1,846.10000	1.84610	1,971,720	7.20	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			8,710.00000	8.71000	8,517,980	11.77	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			10.24000	0.01024	9,890	11.77	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			10,506.36000	10.50636	10,314,510	12.11	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			2.52000	0.00252	2,340	12.11	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			2,776.11000	2.77611	2,604,660	9.13	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			1.93000	0.00193	1,780	12.11	0.00	0	32
R2030	On	04/05/2023	Bond Future	10.65	Call			3,184.14000	3.18414	3,007,190	9.35	0.00	0	32

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	10.65	Put			259.79000	0.25979	274,510	9.35		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,907.69000	5.90769	5,716,950	10.63		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			53.92000	0.05392	54,850	10.63		0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			2,347.11000	2.34711	2,183,390	8.88		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			27.64000	0.02764	27,580	11.08		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			2,703.42000	2.70342	2,533,120	9.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			345.28000	0.34528	366,650	9.09		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,739.70000	2.73970	2,568,820	9.11		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			337.84000	0.33784	358,630	9.11		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			427.67000	0.42767	455,620	8.88		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			330.56000	0.33056	350,780	9.13		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			569.69000	0.56969	485,360	7.47		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			1,524.10000	1.52410	1,631,440	7.47		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,056.51000	1.05651	937,900	7.97		0.00	0	1.0%
R2030 On 04/05/2023 Bond Future	10.00	Put			1,009.96000	1.00996	1,083,020	7.97		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			10.96000	0.01096	7,000	6.19		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			4,484.06000	4.48406	4,671,770	6.19		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			266.55000	0.26655	215,050	6.98		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			2,143.04000	2.14304	2,283,210	6.98		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			385.99000	0.38599	319,940	7.20		0.00	0	4%
R2030 On 03/08/2023 Bond Future	12.59	Put			86.76000	0.08676	90,290	11.00		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Call			2,754.65000	2.75465	2,620,770	9.21		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Put			1,411.54000	1.41154	1,473,980	9.21		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,472.72000	3.47272	3,324,670	9.42		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.36	Call			5,811.02000	5.81102	5,635,660	10.10		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,063.09000	1.06309	1,111,360	9.42		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,741.06000	5.74106	5,566,240	10.08		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			470.36000	0.47036	491,860	10.08		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			459.16000	0.45916	480,120	10.10		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			10,246.79000	10.24679	10,054,000	11.00		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			11,330.09000	11.33009	11,135,770	11.00		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			50.18000	0.05018	52,180	11.00		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			5,776.02000	5.77602	5,600,930	10.09		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			464.73000	0.46473	485,960	10.09		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,150.37000	4.15037	4,006,380	9.13		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,495.17000	1.49517	1,551,530	9.13		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,358.52000	1.35852	1,280,730	8.36		0.00	0	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			4,009.67000	4.00967	4,132,230	8.36		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			2,260.95000	2.26095	2,154,570	8.58		0.00	0	8%
R2030 On 02/11/2023 Bond Future	11.57	Put			802.65000	0.80265	833,750	9.80		0.00	0	8%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/11/2023	Bond Future	10.80	Call		4.0933000	4.09333	3,950,190	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,519.99000	1.51999	1,577,200	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,121.94000	4.12194	3,978,380	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,742.51000	2.74251	2,836,480	8.58	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,507.66000	1.50766	1,564,450	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		6,459.54000	6.45954	6,290,290	9.80	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,212.71000	3.21271	3,314,500	8.20	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,487.84000	5.48784	5,332,630	9.10	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,365.11000	1.36511	1,414,390	9.10	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		5,605.10000	5.60510	5,448,620	9.14	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,503.25000	1.50325	1,425,830	8.01	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,466.74000	4.46674	4,593,810	8.01	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,091.98000	2.09198	1,996,380	8.14	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		3,531.14000	3.53114	3,640,030	8.14	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		787.82000	0.78782	816,840	9.76	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		2,357.92000	2.35792	2,255,220	8.20	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,634.44000	5.63444	5,477,650	9.15	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,318.26000	1.31826	1,365,960	9.15	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,664.11000	5.66411	5,507,010	9.15	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,309.30000	1.30930	1,356,690	9.15	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,904.14000	7.90414	7,728,670	9.76	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,327.56000	1.32756	1,375,570	9.14	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,274.29000	4.27429	4,395,670	7.48	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,926.61000	1.92661	1,839,510	7.49	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,249.59000	4.24959	4,370,500	7.49	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,942.95000	1.94295	1,855,380	7.49	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,224.99000	4.22499	4,345,430	7.49	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,910.35000	1.91035	1,823,720	7.48	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											65,858,490.95	713	113,61
R2032	On	04/05/2023	Bond Future			10.64274	87.31902	10.59547	87.56262	10.47	23,314,178.34	267	171,70
R2032	On	03/08/2023	Bond Future			10.74922	89.06219	10.69973	89.31138	11.13	0.00	0	2,66
R2032	On	02/11/2023	Bond Future			10.85731	86.70856	10.80558	86.96287	11.24	0.00	0	
R2032	On	01/02/2024	Bond Future			10.96469	88.50179	10.91061	88.76134	10.48	0.00	0	
R2032	On	02/05/2024	Bond Future			11.09047	86.12280	11.03397	86.38700	10.33	0.00	0	
Total R2032 Future											23,314,178.34	267	174,36
R2032	On	04/05/2023	Bond Future	9.80	Call		36.45000	0.03645	24,400	7.59	0.00	0	50
R2032	On	04/05/2023	Bond Future	13.43	Call		13,137.58000	13.13758	12,893,880	14.93	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		1.13000	0.00113	1,030	14.93	0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 04/05/2023 Bond Future	10.89	Call			2,203.70000	2.20370	2,013,260	10.84		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Call			2,853.68000	2.85368	2,645,920	11.28		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			498.39000	0.49839	534,230	11.28		0.00	0	7.5
R2032 On 04/05/2023 Bond Future	10.69	Call			1,518.41000	1.51841	1,355,480	10.31		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			3,148.24000	3.14824	3,352,170	8.33		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			4,142.43000	4.14243	3,914,740	12.04		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			262.19000	0.26219	278,100	12.04		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,167.23000	2.16723	1,977,980	10.81		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			714.46000	0.71446	768,810	10.81		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			527.94000	0.52794	437,690	9.19		0.00	0	50
R2032 On 04/05/2023 Bond Future	10.89	Put			700.46000	0.70046	753,620	10.84		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			2,618.73000	2.61873	2,416,490	11.13		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			562.88000	0.56288	604,240	11.13		0.00	0	13,000
R2032 On 04/05/2023 Bond Future	10.53	Put			1,389.13000	1.38913	1,497,250	9.86		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,303.63000	1.30363	1,152,170	10.11		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			1,177.10000	1.17710	1,269,240	10.11		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,032.16000	1.03216	1,112,830	10.31		0.00	0	50
R2032 On 04/05/2023 Bond Future	10.87	Call			2,130.87000	2.13087	1,942,820	10.79		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			728.61000	0.72861	784,160	10.79		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Put			4,274.34000	4.27434	4,505,890	7.59		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			53.15000	0.05315	36,710	7.75		0.00	0	6,500
R2032 On 04/05/2023 Bond Future	9.85	Put			4,016.78000	4.01678	4,243,940	7.75		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			163.05000	0.16305	123,380	8.33		0.00	0	7.5
R2032 On 04/05/2023 Bond Future	10.30	Put			2,071.22000	2.07122	2,224,570	9.19		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			1,050.25000	1.05025	914,770	9.86		0.00	0	7.5
R2032 On 03/08/2023 Bond Future	11.75	Put			759.99000	0.75999	797,480	11.99		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,889.70000	5.88970	5,677,590	12.00		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			751.53000	0.75153	788,610	12.00		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			516.18000	0.51618	464,240	10.54		0.00	0	1,500
R2032 On 03/08/2023 Bond Future	11.90	Call			6,428.39000	6.42839	6,210,810	12.17		0.00	0	5,000
R2032 On 03/08/2023 Bond Future	11.90	Put			642.16000	0.64216	673,770	12.17		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,441.31000	1.44131	1,334,150	10.56		0.00	0	1,500
R2032 On 03/08/2023 Bond Future	9.60	Put			6,304.74000	6.30474	6,501,990	10.54		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,488.97000	3.48897	3,631,000	10.56		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,851.61000	5.85161	5,639,910	11.99		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,927.85000	5.92785	5,715,320	12.01		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			743.16000	0.74316	779,820	12.01		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,178.97000	2.17897	2,263,450	11.47		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			4,267.48000	4.26748	4,097,070	11.48		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,161.93000	2.16193	2,245,830	11.48		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	11.22	Call		4,206.24000	4.20624	4,036,990	11.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		2,196.14000	2.19614	2,281,200	11.46	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,236.81000	4.23681	4,066,980	11.47	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,789.51000	3.78951	3,914,040	10.29	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,160.96000	6.16096	5,970,370	11.26	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,884.15000	1.88415	1,953,110	11.26	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		6,193.35000	6.19335	6,002,350	11.27	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,871.57000	1.87157	1,940,120	11.27	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,571.94000	1.57194	1,483,230	9.88	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Call		6,226.08000	6.22608	6,034,670	11.28	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,859.36000	1.85936	1,927,500	11.28	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,851.48000	8.85148	8,634,140	12.03	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,119.98000	1.11998	1,162,190	12.03	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		3,061.27000	3.06127	2,926,250	10.29	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,048.36000	6.04836	6,219,200	9.88	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		4,943.60000	4.94360	5,090,170	9.86	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,608.23000	2.60823	2,490,030	9.87	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,915.27000	4.91527	5,061,270	9.87	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,628.14000	2.62814	2,509,380	9.87	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,886.71000	4.88671	5,032,150	9.87	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,588.04000	2.58804	2,470,410	9.86	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											23,314,178.34	267	210,37
R2035	On	04/05/2023	Bond Future			11.22019	86.51610	11.20879	86.58173	13.01	1,730,322.00	20	151,35
R2035	On	03/08/2023	Bond Future			11.33304	88.24323	11.32106	88.31087	13.64	0.00	0	6,75
R2035	On	02/11/2023	Bond Future			11.45056	85.52820	11.43808	85.59730	13.79	0.00	0	
R2035	On	01/02/2024	Bond Future			11.57144	87.29707	11.55844	87.36759	13.03	0.00	0	
R2035	On	02/05/2024	Bond Future			11.69901	84.54622	11.68558	84.61759	12.76	0.00	0	
Total R2035 Future											1,730,322.00	20	158,12
R2035	On	04/05/2023	Bond Future	9.85	Call		16.50000	0.01650	13,150	11.75	0.00	0	35
R2035	On	04/05/2023	Bond Future	11.87	Call		4,088.65000	4.08865	4,010,570	13.61	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,528.07000	1.52807	1,460,610	12.57	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,183.74000	4.18374	4,221,980	11.78	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,371.15000	10.37115	10,303,490	15.67	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		15.65000	0.01565	13,620	15.67	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.80	Call		3,775.29000	3.77529	3,697,010	13.49	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		464.16000	0.46416	451,510	13.49	0.00	0	1,05
R2035	On	04/05/2023	Bond Future	11.05	Call		1,088.56000	1.08856	1,029,120	12.34	0.00	0	75
R2035	On	04/05/2023	Bond Future	11.87	Put		397.68000	0.39768	385,230	13.61	0.00	0	75

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	12.46	Call			6.893.57000	6.89357	6,820,860	14.56		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			99.20000	0.09920	92,120	14.56		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			1,498.20000	1.49820	1,431,170	12.56		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,548.85000	1.54885	1,547,450	12.56		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			1,634.11000	1.63411	1,634,080	12.51		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,521.10000	1.52110	1,519,270	12.57		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,558.26000	1.55826	1,490,370	12.59		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,493.72000	1.49372	1,491,460	12.59		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			315.34000	0.31534	284,800	11.83		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			3,926.71000	3.92671	3,961,800	11.83		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			8,379.29000	8.37929	8,441,570	11.75		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			170.29000	0.17029	150,020	11.72		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			4,890.67000	4.89067	4,936,030	11.72		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			266.25000	0.26625	238,860	11.78		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,010.23000	2.01023	2,016,420	12.34		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,410.26000	1.41026	1,344,600	12.51		0.00	0	48
R2035 On 03/08/2023 Bond Future	11.99	Call			5,192.34000	5.19234	5,125,180	14.32		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,529.57000	1.52957	1,530,050	14.32		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,230.57000	5.23057	5,163,300	14.33		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,514.77000	1.51477	1,515,140	14.33		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,154.20000	5.15420	5,087,150	14.30		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,544.51000	1.54451	1,545,100	14.30		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,686.68000	1.68668	1,651,330	12.86		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,395.34000	6.39534	6,429,090	12.86		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,753.04000	2.75304	2,707,220	13.15		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			3,691.34000	3.69134	3,709,090	13.41		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,564.55000	3.56455	3,513,010	13.42		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,541.38000	4.54138	4,564,660	13.15		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,664.80000	3.66480	3,682,360	13.42		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,593.62000	3.59362	3,541,910	13.43		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,638.40000	3.63840	3,655,790	13.43		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			8,619.72000	8.61972	8,552,100	15.17		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,284.56000	1.28456	1,286,040	15.17		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,535.58000	3.53558	3,484,230	13.41		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,820.47000	2.82047	2,832,570	13.50		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			1,992.13000	1.99213	1,958,110	12.29		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,310.37000	7.31037	7,346,870	12.29		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			3,023.12000	3.02312	2,980,300	12.51		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			6,135.80000	6.13580	6,077,600	13.47		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,855.39000	2.85539	2,867,710	13.47		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	01/02/2024	Bond Future	12.19	Call		6.16973000	6.16973	6,111,420	13.49	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		5,451.06000	5.45106	5,478,760	12.51	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,838.03000	2.83803	2,850,240	13.49	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,203.40000	6.20340	6,144,980	13.50	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		10,793.54000	10.79354	10,725,880	14.87	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,308.69000	1.30869	1,311,550	14.87	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.21	Put		5,831.70000	5.83170	5,861,750	12.19	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,202.13000	3.20213	3,161,130	12.18	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,896.92000	5.89692	5,927,290	12.18	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,225.02000	3.22502	3,183,860	12.19	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,864.24000	5.86424	5,894,450	12.19	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,247.99000	3.24799	3,206,670	12.19	0.00	0	
Total R2035 Option											0.00	0	8,36
Total For R2035											1,730,322.00	20	166,50
R2037	On	04/05/2023	Bond Future			11.50951	81.74952	11.49333	81.84294	14.02	0.00	0	62,86
R2037	On	03/08/2023	Bond Future			11.63132	79.12404	11.61437	79.22009	15.52	0.00	0	74,07
R2037	On	02/11/2023	Bond Future			11.74536	80.72884	11.72776	80.82689	14.92	0.00	0	
R2037	On	01/02/2024	Bond Future			11.86189	78.14265	11.84360	78.24272	14.77	0.00	0	
R2037	On	02/05/2024	Bond Future			11.99412	79.71248	11.97521	79.81402	13.78	0.00	0	
Total R2037 Future											0.00	0	136,93
R2037	On	04/05/2023	Bond Future	11.30	Put		2,165.01000	2.16501	2,189,360	13.30	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		3,182.92000	3.18292	3,083,760	14.35	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		662.03000	0.66203	656,290	14.35	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		11,526.03000	11.52603	11,431,320	17.41	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		9.84000	0.00984	8,550	17.41	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		1,060.16000	1.06016	990,350	13.31	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,036.18000	1.03618	967,110	13.30	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,130.03000	2.13003	2,153,640	13.31	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,084.60000	1.08460	1,014,040	13.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,095.57000	2.09557	2,118,430	13.33	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,543.73000	2.54373	2,448,530	14.07	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		912.13000	0.91213	910,350	14.07	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		408.89000	0.40889	367,690	12.87	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		3,641.73000	3.64173	3,693,950	12.87	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		518.51000	0.51851	470,890	12.96	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,263.44000	3.26344	3,309,240	12.96	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,855.50000	1.85550	1,867,200	16.11	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,685.20000	4.68520	4,600,640	16.12	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,838.36000	1.83836	1,849,850	16.12	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/08/2023	Bond Future	10.30	Call			487.67000	0.48767	462,770	14.23	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put			8,485.93000	8.48593	8,557,080	14.23	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,721.74000	4.72174	4,636,980	16.14	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			1,821.19000	1.82119	1,832,480	16.14	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call			1,417.11000	1.41711	1,367,760	14.53	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put			5,016.96000	5.01696	5,063,660	14.53	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,648.57000	4.64857	4,564,220	16.11	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			4,142.60000	4.14260	4,177,230	14.41	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			3,200.30000	3.20030	3,137,410	14.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			4,200.66000	4.20066	4,235,820	14.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			3,227.83000	3.22783	3,164,670	14.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			4,171.42000	4.17142	4,206,310	14.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			3,255.72000	3.25572	3,192,300	14.41	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put			3,182.39000	3.18239	3,207,330	15.15	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call			5,761.98000	5.76198	5,686,670	15.16	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put			3,163.08000	3.16308	3,187,840	15.16	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call			5,696.36000	5.69636	5,621,400	15.14	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put			3,201.81000	3.20181	3,226,920	15.14	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call			5,729.14000	5.72914	5,654,010	15.15	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call			3,185.71000	3.18571	3,132,220	13.15	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put			6,141.25000	6.14125	6,189,300	13.15	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call			3,208.75000	3.20875	3,155,040	13.16	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put			6,107.59000	6.10759	6,155,420	13.16	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call			3,162.76000	3.16276	3,109,490	13.14	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put			6,175.05000	6.17505	6,223,320	13.14	0.00	0	
Total R2037 Option												0.00	0	6,20
Total For R2037												0.00	0	143,13
R2040	On	04/05/2023	Bond Future			11.68420	82.86882	11.67309	82.93722		14.92	662,950.56	8	52,07
R2040	On	03/08/2023	Bond Future			11.80558	80.01530	11.79392	80.08579		16.55	0.00	0	99,56
R2040	On	02/11/2023	Bond Future			11.91910	81.63818	11.90700	81.71014		15.92	0.00	0	
R2040	On	01/02/2024	Bond Future			12.03505	78.82044	12.02249	78.89386		15.39	0.00	0	
R2040	On	02/05/2024	Bond Future			12.16544	80.40363	12.15248	80.47804		14.08	0.00	0	
Total R2040 Future												662,950.56	8	151,64
R2040	On	04/05/2023	Bond Future	10.17	Call			9.85000	0.00985	7,660	13.46	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put			10,165.43000	10.16543	10,231,640	13.46	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			35.26000	0.03526	31,430	17.58	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call			989.04000	0.98904	930,230	13.97	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put			817.81000	0.81781	804,040	15.01	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call			319.06000	0.31906	287,720	13.47	0.00	0	68

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/05/2023 Bond Future	10.92	Put			5,078.77000	5.07877	5,122,430	13.43		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,559.65000	6.55965	6,481,120	16.37		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			169.85000	0.16985	159,720	16.37		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			9,909.10000	9.90910	9,836,870	17.58		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			965.92000	0.96592	907,740	13.96		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,548.90000	2.54890	2,559,120	13.96		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,508.56000	2.50856	2,518,150	13.97		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,110.18000	1.11018	1,048,290	14.04		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,313.52000	2.31352	2,320,030	14.04		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			3,088.20000	3.08820	3,006,030	15.01		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			114.39000	0.11439	98,930	13.44		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,267.21000	6.26721	6,320,150	13.44		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			222.76000	0.22276	198,020	13.43		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,437.89000	4.43789	4,474,950	13.47		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			943.03000	0.94303	885,490	13.95		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,589.56000	2.58956	2,600,420	13.95		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,123.33000	2.12333	2,125,760	16.94		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,619.25000	4.61925	4,551,490	16.90		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,162.97000	2.16297	2,165,700	16.90		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,656.91000	4.65691	4,588,990	16.92		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,143.07000	2.14307	2,145,640	16.92		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,694.67000	4.69467	4,626,610	16.94		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,077.27000	3.07727	3,028,050	15.16		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,937.69000	4.93769	4,960,430	15.16		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,023.32000	3.02332	2,974,510	15.14		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,007.28000	5.00728	5,030,430	15.14		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,050.24000	3.05024	3,001,220	15.15		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,972.39000	4.97239	4,995,330	15.15		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,644.19000	3.64419	3,660,240	15.50		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,501.70000	5.50170	5,444,190	15.51		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,621.49000	3.62149	3,637,400	15.51		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,434.14000	5.43414	5,376,910	15.49		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,666.73000	3.66673	3,682,920	15.49		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,468.03000	5.46803	5,410,660	15.50		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,192.31000	3.19231	3,150,450	13.35		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,408.15000	6.40815	6,440,700	13.35		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,216.94000	3.21694	3,174,910	13.36		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,371.67000	6.37167	6,404,050	13.36		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,168.11000	3.16811	3,126,420	13.34		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,445.14000	6.44514	6,477,860	13.34		0.00	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 R2040 Option												0.00	0	3,95	
Total For R2040												662,950.56	8	155,63	
R2044	On	04/05/2023	Bond Future			11.80288	78.87271	11.80187	78.87894		15.97		0.00	0	62,34
R2044	On	03/08/2023	Bond Future			11.92163	76.06461	11.92046	76.07170		17.77		0.00	0	21,47
R2044	On	02/11/2023	Bond Future			12.03256	77.60736	12.03134	77.61464		17.11		0.00	0	
R2044	On	01/02/2024	Bond Future			12.14575	74.83143	12.14449	74.83883		16.59		0.00	0	
R2044	On	02/05/2024	Bond Future			12.27227	76.33446	12.27106	76.34144		15.20		0.00	0	
Total R2044 Future												0.00	0	83,82	
R2044	On	04/05/2023	Bond Future	11.41	Call			719.92000	0.71992	686,640	14.95		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			1,559.96000	1.55996	1,518,520	15.50		0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			1,881.19000	1.88119	1,845,980	15.50		0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.00	Call			2,419.85000	2.41985	2,378,130	15.97		0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put			1,213.26000	1.21326	1,177,770	15.97		0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.25	Call			3,441.89000	3.44189	3,403,830	16.47		0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			3,203.58000	3.20358	3,176,530	14.95		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			738.89000	0.73889	705,260	14.96		0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			3,157.51000	3.15751	3,130,110	14.96		0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			758.08000	0.75808	724,120	14.98		0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put			757.78000	0.75778	725,950	16.47		0.00	0	1,79
R2044	On	04/05/2023	Bond Future	11.43	Put			3,111.75000	3.11175	3,084,020	14.98		0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call			3,446.16000	3.44616	3,418,750	17.34		0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			2,966.45000	2.96645	2,946,130	17.34		0.00	0	4,79
R2044	On	03/08/2023	Bond Future	12.15	Call			3,960.53000	3.96053	3,932,890	17.60		0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			2,589.85000	2.58985	2,569,300	17.60		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			3,995.77000	3.99577	3,968,130	17.62		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			2,566.32000	2.56632	2,545,770	17.62		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			4,031.12000	4.03112	4,003,480	17.63		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,542.98000	2.54298	2,522,430	17.63		0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call			2,663.02000	2.66302	2,636,620	16.94		0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put			3,708.42000	3.70842	3,689,110	16.94		0.00	0	3,07
R2044	On	02/11/2023	Bond Future	11.56	Put			5,657.10000	5.65710	5,644,290	16.26		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			2,779.58000	2.77958	2,759,440	16.27		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			5,619.11000	5.61911	5,606,250	16.27		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			2,728.92000	2.72892	2,708,890	16.25		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			5,695.54000	5.69554	5,682,790	16.25		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			2,754.07000	2.75407	2,733,980	16.26		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			5,010.30000	5.01030	4,991,730	16.63		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			4,221.89000	4.22189	4,210,720	16.63		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			5,042.54000	5.04254	5,023,950	16.64		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 Intert
R2044 On 01/02/2024 Bond Future	12.29	Put			4.19650000	4.19650	4,185,310	16.64		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			4.97785000	4.97785	4,959,300	16.62		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4.24715000	4.24715	4,236,000	16.62		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6.86064000	6.86064	6,853,700	14.44		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3.15329000	3.15329	3,139,330	14.45		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6.82219000	6.82219	6,815,210	14.45		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3.17744000	3.17744	3,163,460	14.46		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6.78390000	6.78390	6,776,900	14.46		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3.12922000	3.12922	3,115,300	14.44		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										0.00	0	102,30
R2048 On 04/05/2023 Bond Future			11.66586	78.14071	11.65927	78.18290		16.65		0.00	0	242,40
R2048 On 03/08/2023 Bond Future			11.77022	79.70061	11.76328	79.74432		17.50		0.00	0	
R2048 On 02/11/2023 Bond Future			11.87749	76.87582	11.87029	76.92045		17.84		0.00	0	
R2048 On 01/02/2024 Bond Future			11.98700	78.46570	11.97952	78.51131		16.31		0.00	0	13,00
R2048 On 02/05/2024 Bond Future			12.10048	75.60053	12.09282	75.64646		15.84		0.00	0	
Total R2048 Future										0.00	0	255,40
R2048 On 04/05/2023 Bond Future	11.34	Call			0.87070000	0.87070	823,100	15.49		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			2.96416000	2.96416	2,958,750	15.49		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			0.89266000	0.89266	844,540	15.50		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			2.91903000	2.91903	2,913,100	15.50		0.00	0	
R2048 On 04/05/2023 Bond Future	10.40	Call			0.03361000	0.03361	28,090	15.04		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			8.90609000	8.90609	8,942,760	15.04		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			0.44577000	0.44577	411,990	15.15		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			4.17961000	4.17961	4,188,020	15.15		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			0.84909000	0.84909	802,030	15.47		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3.00973000	3.00973	3,004,860	15.47		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2.45099000	2.45099	2,443,510	17.68		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4.55979000	4.55979	4,508,520	17.69		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2.42894000	2.42894	2,421,380	17.69		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4.48423000	4.48423	4,433,140	17.66		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2.47341000	2.47341	2,466,030	17.66		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4.52187000	4.52187	4,470,680	17.68		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3.07820000	3.07820	3,040,900	17.12		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5.56851000	5.56851	5,575,840	17.12		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3.10564000	3.10564	3,068,200	17.13		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5.53035000	5.53035	5,537,540	17.13		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3.05088000	3.05088	3,013,720	17.11		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5.60688000	5.60688	5,614,350	17.11		0.00	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
R2048	On	01/02/2024	Bond Future	12.14	Put		4.22803000	4.22803	4,233,300	16.18		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		5.229.23000	5.22923	5,188,800	16.19		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,201.92000	4.20192	4,207,100	16.19		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		5,262.77000	5.26277	5,222,250	16.20		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,175.97000	4.17597	4,181,060	16.20		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		5,195.77000	5.19577	5,155,430	16.18		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		3,209.54000	3.20954	3,179,520	15.10		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,183.47000	7.18347	7,199,380	15.10		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		3,234.40000	3.23440	3,204,260	15.11		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,142.67000	7.14267	7,158,460	15.11		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		3,259.35000	3.25935	3,229,100	15.12		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,102.06000	7.10206	7,117,740	15.12		0.00	0	
Total R2048 Option											0.00	0	3,000	
Total For R2048											0.00	0	258,400	
R209	On	04/05/2023	Bond Future			11.25525	67.01869	11.23851	67.10340	14.71		16,754,672.50	250	19,700
R209	On	03/08/2023	Bond Future			11.35749	68.35655	11.34003	68.44357	15.46		0.00	0	1,600
R209	On	02/11/2023	Bond Future			11.46045	66.59144	11.44235	66.68028	15.58		0.00	0	500
R209	On	01/02/2024	Bond Future			11.56214	67.96865	11.54339	68.05930	14.80		0.00	0	
R209	On	02/05/2024	Bond Future			11.67709	66.18499	11.65775	66.27696	14.55		0.00	0	
Total R209 Future											16,754,672.50	250	22,000	
R209	On	04/05/2023	Bond Future	10.00	Call		24.63000	0.02463	19,590	13.27		0.00	0	500
R209	On	04/05/2023	Bond Future	12.50	Call		6,066.34000	6.06634	5,976,820	16.55		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		85.11000	0.08511	80,300	16.55		0.00	0	9,700
R209	On	04/05/2023	Bond Future	11.09	Call		979.90000	0.97990	916,030	14.01		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,708.77000	1.70877	1,728,950	14.03		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,024.61000	1.02461	959,430	14.05		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,679.91000	1.67991	1,699,440	14.05		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,016.66000	2.01666	2,043,650	13.87		0.00	0	8,200
R209	On	04/05/2023	Bond Future	11.50	Call		2,120.07000	2.12007	2,035,920	14.71		0.00	0	2,200
R209	On	04/05/2023	Bond Future	11.50	Put		813.98000	0.81398	814,540	14.71		0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		6,731.25000	6.73125	6,810,920	13.27		0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		175.89000	0.17589	153,050	13.25		0.00	0	4,500
R209	On	04/05/2023	Bond Future	10.50	Put		4,067.29000	4.06729	4,129,160	13.25		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		793.29000	0.79329	735,570	13.87		0.00	0	1,200
R209	On	04/05/2023	Bond Future	11.09	Put		1,737.99000	1.73799	1,758,830	14.01		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,002.11000	1.00211	937,580	14.03		0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		384.18000	0.38418	363,480	14.18		0.00	0	1,800
R209	On	03/08/2023	Bond Future	10.00	Put		7,563.30000	7.56330	7,629,620	14.18		0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,152.95000	1.15295	1,110,500	14.42		0.00	0	1,800

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	10.70	Put		4,455.32000	4.45532	4,499,890	14.42	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,301.86000	4.30186	4,224,700	16.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,447.63000	1.44763	1,457,490	16.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,334.73000	4.33473	4,257,400	16.15	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,433.61000	1.43361	1,443,300	16.15	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,367.67000	4.36767	4,290,170	16.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,419.72000	1.41972	1,429,240	16.17	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,455.30000	3.45530	3,486,360	15.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,925.03000	2.92503	2,867,010	15.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,430.49000	3.43049	3,461,310	15.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,949.99000	2.94999	2,891,740	15.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,405.83000	3.40583	3,436,420	15.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,900.17000	2.90017	2,842,390	15.06	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,289.19000	5.28919	5,219,960	15.23	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,578.51000	2.57851	2,599,930	15.23	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,318.55000	5.31855	5,249,160	15.25	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,562.23000	2.56223	2,583,490	15.25	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,348.18000	5.34818	5,278,640	15.26	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,546.28000	2.54628	2,567,390	15.26	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,193.93000	5.19393	5,236,430	13.89	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,873.11000	2.87311	2,824,040	13.88	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,252.36000	5.25236	5,295,260	13.88	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,893.93000	2.89393	2,844,660	13.88	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,223.22000	5.22322	5,265,920	13.88	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,914.54000	2.91454	2,865,070	13.89	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											16,754,672.50	250	52,14
R210	On	04/05/2023	Bond Future			224.99363	224.99363	224.41214	224.41214		0.00	0	38
R210	On	03/08/2023	Bond Future			229.54015	229.54015	228.94885	228.94885		0.00	0	30
R210	On	02/11/2023	Bond Future			231.09437	231.09437	230.50063	230.50063		0.00	0	
R210	On	01/02/2024	Bond Future			235.92552	235.92552	235.31941	235.31941		0.00	0	
R210	On	02/05/2024	Bond Future			237.49654	237.49654	236.89130	236.89130		0.00	0	
Total R210 Future											0.00	0	68
Total For R210											0.00	0	68
R213	On	04/05/2023	Bond Future			10.40997	83.38258	10.35729	83.62737	9.82	515,054,196.66	6,177	32,8
R213	On	03/08/2023	Bond Future			10.51007	85.04713	10.45482	85.29752	10.23	0.00	0	
R213	On	02/11/2023	Bond Future			10.61614	83.21901	10.55828	83.47455	10.26	0.00	0	3,3
R213	On	01/02/2024	Bond Future			10.72562	84.94006	10.66493	85.20088	9.55	0.00	0	
R213	On	02/05/2024	Bond Future			10.84495	83.09443	10.78142	83.35996	9.35	0.00	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 R213 Future												515,054,196.66	6,177	36,17
R213	On	04/05/2023	Bond Future	10.73	Call			2,248.45000	2.24845	2,051,400	10.38	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			536.19000	0.53619	583,930	10.38	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,283.13000	2.28313	2,085,020	10.41	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			525.56000	0.52556	572,240	10.41	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,317.88000	2.31788	2,118,740	10.43	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			515.02000	0.51502	560,670	10.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			566.99000	0.56699	601,030	11.12	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,642.77000	5.64277	5,426,030	11.14	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			560.51000	0.56051	594,160	11.14	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,678.09000	5.67809	5,460,960	11.15	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			553.97000	0.55397	587,230	11.15	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,607.35000	5.60735	5,391,000	11.12	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			4,104.81000	4.10481	3,928,460	10.60	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,708.35000	1.70835	1,787,540	10.60	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			4,133.73000	4.13373	3,956,830	10.61	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,694.65000	1.69465	1,773,290	10.61	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			4,162.73000	4.16273	3,985,270	10.62	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,681.06000	1.68106	1,759,140	10.62	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,484.32000	1.48432	1,548,970	10.40	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,813.62000	5.81362	5,618,250	10.38	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,504.30000	1.50430	1,569,750	10.38	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,843.69000	5.84369	5,647,920	10.39	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,494.14000	1.49414	1,559,190	10.39	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,874.07000	5.87407	5,677,900	10.40	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,237.47000	2.23747	2,121,700	8.91	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,328.26000	4.32826	4,478,020	8.91	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,255.24000	2.25524	2,138,880	8.91	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,302.82000	4.30282	4,451,990	8.91	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,219.44000	2.21944	2,104,250	8.90	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,353.46000	4.35346	4,503,800	8.90	0.00	0	
Total R213 Option												0.00	0	
Total For R213												515,054,196.66	6,177	36,17
R214	On	04/05/2023	Bond Future			11.52883	63.52078	11.52211	63.55592		16.33	0.00	0	17,98
R214	On	03/08/2023	Bond Future			11.62855	64.78886	11.62149	64.82525		17.19	0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.73118	62.80362	11.72386	62.84083		17.45	0.00	0	
R214	On	01/02/2024	Bond Future			11.83568	64.10248	11.82811	64.14042		15.98	0.00	0	
R214	On	02/05/2024	Bond Future			11.94420	62.09117	11.93645	62.12946		15.45	0.00	0	
Total R214 Future												0.00	0	20,96

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023	Bond Future	11.36	Call		1,011.04000	1.01104	966,190	15.60	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		1,867.96000	1.86796	1,858,250	15.60	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,033.74000	1.03374	988,530	15.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		1,837.27000	1.83727	1,827,200	15.62	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,056.74000	1.05674	1,011,180	15.64	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		1,806.95000	1.80695	1,796,530	15.64	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,280.53000	4.28053	4,237,260	17.89	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,645.28000	1.64528	1,638,400	17.89	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,313.39000	4.31339	4,270,070	17.91	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,629.98000	1.62998	1,623,050	17.91	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,247.88000	4.24788	4,204,660	17.88	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,660.86000	1.66086	1,654,030	17.88	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,097.00000	4.09700	4,102,670	16.72	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,702.72000	2.70272	2,671,060	16.73	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,067.82000	4.06782	4,073,370	16.73	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,726.28000	2.72628	2,694,520	16.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,038.79000	4.03879	4,044,240	16.74	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,679.25000	2.67925	2,647,710	16.72	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,625.29000	4.62529	4,590,990	16.16	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,091.73000	3.09173	3,095,370	16.16	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,654.08000	4.65408	4,619,710	16.17	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,072.34000	3.07234	3,075,910	16.17	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,682.93000	4.68293	4,648,490	16.19	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,053.06000	3.05306	3,056,560	16.19	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,202.51000	5.20251	5,214,750	14.73	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		2,837.46000	2.83746	2,811,590	14.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,264.40000	5.26440	5,276,820	14.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		2,858.88000	2.85888	2,832,920	14.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,233.38000	5.23338	5,245,710	14.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		2,880.39000	2.88039	2,854,340	14.73	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	20,96
Total for Bond											623,374,811.01	7,435	1,425,64
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/05/2023 GOVI			874.99600	874.99600	876.28700	876.28700			0.00	0	84
GOVI On 03/08/2023 GOVI			892.46400	892.46400	893.78500	893.78500			0.00	0	
GOVI On 02/11/2023 GOVI			910.56400	910.56400	911.91200	911.91200			0.00	0	
GOVI On 01/02/2024 GOVI			929.39500	929.39500	930.77100	930.77100			0.00	0	
GOVI On 02/05/2024 GOVI			948.11700	948.11700	949.51700	949.51700			0.00	0	
Total GOVI Future									0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			234,270.00000	23.42700	221,360,000		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			234,170.00000	23.41700	221,260,000		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			234,070.00000	23.40700	221,160,000		0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			565,750.00000	56.57500	552,540,000		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			565,650.00000	56.56500	552,440,000		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			565,550.00000	56.55500	552,340,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			261,120.00000	26.11200	247,640,000		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 Interr
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		261,020.00000	26.10200	247,540,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		260,920.00000	26.09200	247,440,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		507,810.00000	50.78100	494,050,000		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		507,710.00000	50.77100	493,950,000		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		507,910.00000	50.79100	494,150,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		14,630.00000	1.46300	28,630,000		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		14,730.00000	1.47300	28,730,000		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		14,530.00000	1.45300	28,530,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	84
Total for GOVI											0.00	0	84
AL37	On	04/05/2023	Index Future			882.08200	882.08200	883.61500	883.61500		0.00	0	
AL37	On	03/08/2023	Index Future			899.69100	899.69100	901.26000	901.26000		0.00	0	
AL37	On	02/11/2023	Index Future			917.93700	917.93700	919.53900	919.53900		0.00	0	
AL37	On	01/02/2024	Index Future			936.92100	936.92100	938.55600	938.55600		0.00	0	
AL37	On	02/05/2024	Index Future			955.79500	955.79500	957.45900	957.45900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,012.58300	1,012.58300	1,014.67400	1,014.67400		0.00	0	
AL7T	On	03/08/2023	Index Future			1,032.79700	1,032.79700	1,034.93500	1,034.93500		0.00	0	
AL7T	On	02/11/2023	Index Future			1,053.74300	1,053.74300	1,055.92500	1,055.92500		0.00	0	
AL7T	On	01/02/2024	Index Future			1,075.53600	1,075.53600	1,077.76300	1,077.76300		0.00	0	
AL7T	On	02/05/2024	Index Future			1,097.20200	1,097.20200	1,099.46900	1,099.46900		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			887.73400	887.73400	889.00800	889.00800		0.00	0	
ALBI	On	03/08/2023	Index Future			905.45500	905.45500	906.76000	906.76000		0.00	0	
ALBI	On	02/11/2023	Index Future			923.81900	923.81900	925.15100	925.15100		0.00	0	
ALBI	On	01/02/2024	Index Future			942.92400	942.92400	944.28400	944.28400		0.00	0	
ALBI	On	02/05/2024	Index Future			961.91900	961.91900	963.30200	963.30200		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	9
Total For ALBI										0.00	0	9
IGOV On 04/05/2023 Index Future			326.22100	326.22100	326.05800	326.05800				0.00	0	65
IGOV On 03/08/2023 Index Future			332.81300	332.81300	332.64800	332.64800				0.00	0	
IGOV On 02/11/2023 Index Future			339.64100	339.64100	339.47300	339.47300				0.00	0	
IGOV On 01/02/2024 Index Future			346.74200	346.74200	346.57000	346.57000				0.00	0	
IGOV On 02/05/2024 Index Future			353.80200	353.80200	353.62500	353.62500				0.00	0	
Total IGOV Future										0.00	0	65
Total For IGOV										0.00	0	65
Total for Index										0.00	0	75
JIBAR F On 19/04/2023 Jibar Future			7.64500	92.35500	7.60500	92.39500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.69000	92.31000	7.61000	92.39000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.76000	92.24000	7.61500	92.38500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.75000	92.25000	7.60000	92.40000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			7.74000	92.26000	7.56000	92.44000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.75000	92.25000	7.54500	92.45500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.61500	92.38500	7.40000	92.60000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			7.52500	92.47500	7.28500	92.71500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.38500	92.61500	7.16500	92.83500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.25500	92.74500	7.06000	92.94000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.29000	92.71000	7.06000	92.94000				0.00	0	
JIBAR F On 19/03/2025 Jibar Future			7.42500	92.57500	7.27500	92.72500				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 :										623,374,811.01	7,435	1,427,65
ABCPI3 On 07/12/2023 Spot Bond			4.70000	330.28418	4.70000	330.03846				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.26588				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.00507				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.38000	103.02263	9.38000	102.94482				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.63000	90.24803	11.63000	90.16398				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	99.82593				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.59783				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.18008				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	100.32659				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.54177				0.00	5,000,000,000	2,500,000,000
Total ABFN22 SPOT										0.00	5,000,000,000	2,500,000,000
Total For ABFN22										0.00	5,000,000,000	2,500,000,000
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.06859				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.56273				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.12483				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.80782				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.34377				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.43412				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.25280				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.38342				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.46224				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.65541				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.09673				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.51813				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.24832				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.85311				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.56979				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.58805				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.62733				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.64424				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4i On 30/03/2024 Spot Bond					0.00000	99.81732				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5i On 30/03/2026 Spot Bond					0.00000	99.70532				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.00920				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5i On 30/03/2031 Spot Bond					0.00000	99.70550				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5i On 14/02/2025 Spot Bond					0.00000	100.89629				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5i On 14/02/2027 Spot Bond					0.00000	101.01297				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5i On 14/02/2029 Spot Bond					0.00000	100.93010				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5i On 08/11/2027 Spot Bond					0.00000	100.38526				0.00	5,200,000,000	2,600,000,000
Total ABFN56 SPOT										0.00	5,200,000,000	2,600,000,000
Total For ABFN56										0.00	5,200,000,000	2,600,000,000
ABFN5i On 14/11/2025 Spot Bond					0.00000	100.89941				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5i On 14/11/2027 Spot Bond					0.00000	100.92500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN58 On 28/11/2025 Spot Bond					0.00000	100.56210				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN60 On 24/02/2028 Spot Bond					0.00000	100.82684				0.00	2,380,000,000	3,190,000,000
Total ABFN61 SPOT										0.00	2,380,000,000	3,190,000,000
Total For ABFN61										0.00	2,380,000,000	3,190,000,000
ABFN61 On 24/02/2030 Spot Bond					0.00000	100.87905				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.13581				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.38855				0.00	1,640,000,000	820,000,000
Total ABGN02 SPOT										0.00	1,640,000,000	820,000,000
Total For ABGN02										0.00	1,640,000,000	820,000,000
ABGN0 On 27/06/2029 Spot Bond					0.00000	99.97618				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.53602				0.00	0	60,000,000
Total ABJ01 SPOT										0.00	0	60,000,000
Total For ABJ01										0.00	0	60,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.14305				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.44980				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.84126				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.83477				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			7.95000	7.95000	7.95000	158.47519				0.00	0	180,000,00
Total ABKI04 SPOT										0.00	0	180,000,00
Total For ABKI04										0.00	0	180,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	69.74352	100.00000	69.25896				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.68000	3.68000	3.68000	166.71716				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.59500	4.59500	4.59500	214.44734				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	239.63936				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.29500	8.29500	8.29500	109.63092				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.89500	107.32739	8.89500	107.25000				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.70500	111.19466	8.70500	111.11617				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.93000	105.82730	7.93000	100.87522				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.35000	9.35000	9.35000	101.97343			1,055,615,000,000.00		112,900,000	112,900,00
Total ABS19 SPOT									1,055,615,000,000.00		112,900,000	112,900,00
Total For ABS19									1,055,615,000,000.00		112,900,000	112,900,00
ABS7 On 11/09/2026 Spot Bond			9.05000	99.64682	9.05000	99.57494			506,800,000,000.00		56,000,000	56,000,00
Total ABS7 SPOT									506,800,000,000.00		56,000,000	56,000,00
Total For ABS7									506,800,000,000.00		56,000,000	56,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.64508	100.00000	14.54858				0.00	0	
Total ABS7/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.35000	331.05881	4.35000	330.82186				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.17000	11.17000	11.17000	101.88565				0.00	0	160,000,00
Total ABX01 SPOT										0.00	0	160,000,00
Total For ABX01										0.00	0	160,000,00
ACL097 On 20/12/2025 Spot Bond					0.00000	100.02836				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.02623				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.02291				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.54719				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.89511				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.26749				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.89216				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.74411				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.38529				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	104.46690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	104.10982				0.00	4,830,000,000	2,415,000,000
Total AGT01 SPOT										0.00	4,830,000,000	2,415,000,000
Total For AGT01										0.00	4,830,000,000	2,415,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	100.77505				0.00	542,000,000	271,000,000
Total AGT02 SPOT										0.00	542,000,000	271,000,000
Total For AGT02										0.00	542,000,000	271,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.39563				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.53525				0.00	0	760,000,000
Total AGT04 SPOT										0.00	0	760,000,000
Total For AGT04										0.00	0	760,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	101.73326				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.56489				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.60011				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.59500	98.98486	8.59500	98.91586				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.65316				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.82992				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.05068				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2023 Spot Bond					0.00000	101.47199				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.77303				0.00	990,800,000	841,000,000
Total AHF5A2 SPOT										0.00	990,800,000	841,000,000
Total For AHF5A2										0.00	990,800,000	841,000,000
AHF5A: On 21/08/2023 Spot Bond			9.48500	101.07013	9.48500	100.99429				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.84373				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.79815				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.83163				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.22366				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.16742				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.74363				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.79804				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.83149				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.06509				0.00	0	
Total AHF6D1 SPOT										0.00	0	

Contract 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 AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.87203				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.93658				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.81476				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.80222				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.84820				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.83232				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.49853				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.09003				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.75500	105.08091	7.75500	105.01446				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			10.20000	101.96233	10.20000	101.87830				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.80500	94.65206	11.80500	94.56212				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.98316				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.01414				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.52124				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.72500	196.89455	6.72500	196.71615				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.92489				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.52004				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.05708				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.31703				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.85326				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.60365				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC001 On 30/09/2028 Spot Bond					0.00000	100.09976				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC002 On 22/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			150,000,000,000,000.00	11,500,000,000	216,500,000,000	
Total ASC002 SPOT									50,000,000,000,000.00	11,500,000,000	216,500,000,000	
Total For ASC002									50,000,000,000,000.00	11,500,000,000	216,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN02: On 07/12/2033 Spot Bond			5.44000	254.65195	5.44000	254.44734				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.05000	221.04965	6.05000	220.86126				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.46500	206.19315	5.46500	206.02708				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.41000	117.19046	5.41000	117.09632				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.65205				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.03371				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.01729				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.95112				0.00	136,000,000	34,000,000
Total ASN278 SPOT										0.00	136,000,000	34,000,000
Total For ASN278										0.00	136,000,000	34,000,000
ASN27: On 20/08/2048 Spot Bond					0.00000	100.83402				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.79648				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	100.28742				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	99.92544				0.00	0	
Total ASN291 SPOT										0.00	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 ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	100.02226				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	100.38524				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.10500	5.10500	5.10500	114.29680				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.65500	5.65500	5.65500	104.71723				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.12116				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.14301				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.12470				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.67158				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.62000	114.34165	5.62000	114.24785				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.02329				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.49566				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.12662				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.02059				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.02059				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN358 On 30/08/2024 Spot Bond					0.00000	100.61291				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN365 On 20/06/2024 Spot Bond					0.00000	100.15971				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN369 On 20/12/2024 Spot Bond					0.00000	100.14699				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	100.50028				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN374 On 06/11/2023 Spot Bond					0.00000	101.90381				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN381 On 15/03/2024 Spot Bond					0.00000	100.22957				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN383 On 15/03/2024 Spot Bond					0.00000	100.22957				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	100.29121				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	100.17736				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN40(On 20/12/2024 Spot Bond					0.00000	100.01947				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41(On 20/12/2024 Spot Bond					0.00000	100.03023				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41(On 05/12/2023 Spot Bond					0.00000	100.44679				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	102.47600				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	100.04637				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.04710				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.05113				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.59332				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.60245				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			9.94500	9.94500	9.94500	100.88523				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.63500	10.63500	10.63500	101.04600				0.00	0	
Total ASN470 SPOT										0.00	0	

Contract 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 ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.25715				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.38303				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.61322				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.13234				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	126.01339				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.42000	10.42000	10.42000	101.03763				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.57281				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.23268				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.23268				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.07024				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.99000	99.32109	9.99000	99.24133				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.17000	99.06132	9.17000	98.98815				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			9.72000	98.00276	9.72000	97.92613				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			9.72000	98.00276	9.72000	97.92613				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2024 Spot Bond			8.29500	102.37020	8.29500	102.30128				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN521 On 31/07/2024 Spot Bond			10.24500	102.63991	10.24500	102.55496				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			10.19500	102.63301	10.19500	102.54847				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN531 On 31/01/2024 Spot Bond			9.69500	102.20970	9.69500	102.12954				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN532 On 31/01/2024 Spot Bond			9.69500	102.20970	9.69500	102.12954				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	99.73570				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	101.33700				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN542 On 31/07/2023 Spot Bond			10.33000	101.67432	10.33000	101.59104				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			10.42000	101.60232	10.42000	101.51684				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN55: On 31/01/2024 Spot Bond			10.28000	101.78909	10.28000	101.70456				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.14327				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.55516				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.46275				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.96571				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			9.77000	100.94018	9.77000	100.86041				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.78753				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.69368				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.41222				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.51990				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	100.70007				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.40745				0.00	0	
Total ASN607 SPOT										0.00	0	

Contract 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 ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.51306				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	99.79708				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.31649				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.05055				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.78392				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	93.57239				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.04881				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.72131				0.00	0	200,000,00
Total ASN627 SPOT										0.00	0	200,000,00
Total For ASN627										0.00	0	200,000,00
ASN63: On 02/04/2026 Spot Bond					0.00000	99.74558				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.02922				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.03596				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.50490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	101.36647				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64 On 12/07/2024 Spot Bond					0.00000	100.30663				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64 On 08/07/2026 Spot Bond					0.00000	101.83820				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65 On 31/03/2032 Spot Bond					0.00000	99.80350				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66 On 19/08/2025 Spot Bond					0.00000	100.87140				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66 On 02/04/2026 Spot Bond					0.00000	100.68804				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67 On 29/06/2026 Spot Bond					0.00000	99.87165				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	101.81843				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68 On 20/06/2026 Spot Bond					0.00000	100.03586				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68 On 31/08/2026 Spot Bond					0.00000	100.72264				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68 On 22/06/2026 Spot Bond					0.00000	98.24230				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 31/03/2032 Spot Bond					0.00000	99.80425				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.32739				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.46127				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.32739				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.48975				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.02520				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.02574				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.36785				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.14309				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.33953				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.91441				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	99.80162				0.00	0	
Total ASN715 SPOT										0.00	0	

Contract 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 ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	100.28411				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	99.86240				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	100.29058				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 05/06/2023 Spot Bond					0.00000	100.48072				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733 On 31/07/2026 Spot Bond					0.00000	101.42886				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	100.67628				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	99.80240				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.02253				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.02360				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	97.45573				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.37923				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	98.18593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	98.42102				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			9.42384	9.42384	9.42384	105.98298				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	100.28426				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			10.24000	10.24000	10.24000	101.40720				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	101.49900				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80(On 31/01/2027 Spot Bond					0.00000	101.37221				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80(On 31/01/2030 Spot Bond					0.00000	101.37364				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	100.04632				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	102.15877				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	99.74932				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.75739				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	102.22815				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	100.78974				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.83010				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	102.10467				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	102.10064				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.91115				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.71954				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.71954				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.49916				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.07761				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.50517				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.49701				0.00	0	
Total ASN839 SPOT										0.00	0	

Contract 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 ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	101.49701				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.55916				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	112.23122				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.80000	6.80000	6.80000	101.16802				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.85000	6.85000	6.85000	101.17590				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.00000	7.00000	7.00000	101.19953				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.49814				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.49096				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.02263				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.02490				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.67635				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.74752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	101.38307				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	114.17267				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	107.80955				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	100.38243				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	100.38243				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	100.34026				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	100.25335				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	100.25335				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	99.80703				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	100.04822				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	100.03655				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.03548				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.32840				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.39747				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.70188				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	99.86581				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.24522				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.87000	102.31605	10.87000	102.22634				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.73330				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.30271				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.02147				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.68922				0.00	0	
Total ASN913 SPOT										0.00	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 ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.70208				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.68922				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.67636				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.68279				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.69244				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.68279				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.69244				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	96.33651				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	94.39271				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.03102				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	103.79174				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.03930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.42435				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.03234				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.02838				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.02463				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.04464				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.02183				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	100.02263				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	100.67636				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN951 On 31/07/2027 Spot Bond					0.00000	101.50604				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN952 On 20/12/2027 Spot Bond					0.00000	100.03770				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN953 On 20/12/2025 Spot Bond					0.00000	100.02548				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2024 Spot Bond					0.00000	100.01947				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	99.81642				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	105.23832				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.04304				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.02160				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	87.43179				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.55538				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.02805				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	97.11152				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.88014				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.99579				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.79105				0.00	0	
Total ASN983 SPOT										0.00	0	

Contract 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 ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	100.88454				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.69758				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.67528				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	100.46718				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	100.02079				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	100.41332				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.27931				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.26739				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	100.13093				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.88000	102.39814	6.88000	102.34107				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.41670				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.51061				0.00	0	300,000,00

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 BAW36 SPOT										0.00	0	300,000,00
Total For BAW36										0.00	0	300,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	101.69725				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	102.08959				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.87644				0.00	1,000,000,000	500,000,00
Total BAWGL1 SPOT										0.00	1,000,000,000	500,000,00
Total For BAWGL1										0.00	1,000,000,000	500,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	101.10145				0.00	0	40,000,00
Total BAWGL2 SPOT										0.00	0	40,000,00
Total For BAWGL2										0.00	0	40,000,00
BAYA72 On 31/03/2026 Spot Bond			11.62000	11.62000	11.62000	101.16513				0.00	0	330,000,00
Total BAYA72 SPOT										0.00	0	330,000,00
Total For BAYA72										0.00	0	330,000,00
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.26937				0.00	51,859,400	25,929,70
Total BAYA74 SPOT										0.00	51,859,400	25,929,70
Total For BAYA74										0.00	51,859,400	25,929,70
BAYA78 On 31/03/2023 Spot Bond					0.00000	99.77754				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	99.79056				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	99.49931				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	99.87941				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	99.76904				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	99.86419				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.59772				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.41954				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	99.87885				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	99.78411				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	99.77890				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	99.78359				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.58517				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	99.78560				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.03232				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	99.77019				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	99.76928				0.00	0	
Total BAYA98 SPOT										0.00	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 BAYA98										0.00	0	
BAYA9: On 30/09/2027 Spot Bond					0.00000	99.77608				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	99.74584				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	99.86568				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	99.74153				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	99.74619				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	99.74828				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	99.74584				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	99.74619				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	99.73685				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.72500	8.72500	8.72500	101.05566				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.29120				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.23511				0.00	0	100,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total BDX35 SPOT										0.00	0	100,000,00
Total For BDX35										0.00	0	100,000,00
BDX36 On 01/02/2030 Spot Bond					0.00000	97.01808				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.48707				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.97825				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.40528				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.01911				0.00	15,000,000,000	7,600,000,00
Total BDX44 SPOT										0.00	15,000,000,000	7,600,000,00
Total For BDX44										0.00	15,000,000,000	7,600,000,00
BDX45 On 03/01/2024 Spot Bond					0.00000	101.91643				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.43333				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.93828				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	99.84763				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.56214				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.38776				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	101.37662				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.39000	104.21479	8.39000	104.14384				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.64066				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.56827				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	99.99986				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	99.99982				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.45794				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.93910				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	94.46300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	68.84700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	50.82200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	50.22600				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract 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 BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.56092				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.56711				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	100.22674				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.89924				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.74314				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.83542				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.79696				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.21647				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.86259				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 10/05/2023 Spot Bond					0.00000	100.95955				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	99.77983				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	102.86608				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.50047				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	99.87580				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.35270				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	99.78076				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	99.78545				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.71386				0.00	17,800,000	17,800,000
Total CBL29 SPOT										0.00	17,800,000	17,800,000
Total For CBL29										0.00	17,800,000	17,800,000
CBL30 On 02/11/2024 Spot Bond					0.00000	101.11224				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.73940				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.22000	104.21957	8.22000	104.15057				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.42000	106.92954	8.42000	106.85689				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			9.07000	104.04641	9.07000	103.97121				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.11000	10.11000	10.11000	101.91937				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.60148				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.77489				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.89322				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.97435				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	99.81442				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.73911				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.77478				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.98121				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.40500	101.24586	9.40500	101.17004				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	

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 CLN364										0.00	0	
CLN364 On 20/03/2024 Spot Bond			8.70700	104.17808	8.70700	109.45400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.43943				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	102.00934				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.71000	100.05035	10.71000	99.96530				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	107.92194	6.50000	108.84500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.14300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 31/01/2025 Spot Bond			6.38000	159.02988	6.38000	158.88969				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.49000	153.25957	8.49000	153.09866				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 04/09/2024 Spot Bond			9.05000	101.96382	9.05000	101.89027				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.56989				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2024 Spot Bond					0.00000	101.96715				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	103.00500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.23773				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	101.37570				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.80322				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.58689				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.49922				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.31268				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.10744				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN532 On 20/06/2023 Spot Bond					0.00000	100.02775				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.70642				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			9.95000	102.72324	9.95000	102.64060				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	101.48472				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/10/2023 Spot Bond					0.00000	100.99196				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.88607				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	158.82300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.63869				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.42000	102.63783	9.42000	102.55957				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.47000	101.01871	9.47000	100.94128				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.56000	105.13179	9.56000	105.05045				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.61000	9.61000	9.61000	328.38959				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.99204				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	101.00361				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.73098				0.00	0	
Total CLN558 SPOT										0.00	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 CLN558										0.00	0	
CLN55: On 17/01/2024 Spot Bond					0.00000	102.02069				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	142.27400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56: On 11/02/2026 Spot Bond					0.00000	101.03047				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.92000	104.15450	9.92000	104.22523				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56: On 12/11/2025 Spot Bond			9.42000	105.45411	9.42000	105.37370				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56: On 08/02/2024 Spot Bond					0.00000	101.31799				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56: On 21/02/2024 Spot Bond					0.00000	100.83859				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56: On 17/01/2024 Spot Bond					0.00000	102.95750				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56: On 04/06/2023 Spot Bond					0.00000	100.46572				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56: On 11/02/2024 Spot Bond					0.00000	100.99356				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57: On 12/11/2025 Spot Bond			9.65000	104.44945	9.65000	104.36790				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57: On 12/11/2025 Spot Bond					0.00000	101.03524				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.99672				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.23318				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.03407				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.66198				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.74158				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.08690				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.22644				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.67547				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.80534				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.19442				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	103.54642				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 18/06/2024 Spot Bond					0.00000	100.02189				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	101.86331				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	101.82869				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.80000	157.24410	4.80000	125.83457				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.99064				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	100.01512				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.72344				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			8.89000	8.89000	8.89000	103.42444				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	102.02803				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.34138				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.02189				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.02189				0.00	0	
Total CLN601 SPOT										0.00	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 CLN601										0.00	0	
CLN60: On 04/06/2023 Spot Bond					0.00000	100.16200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60: On 05/08/2024 Spot Bond			8.47500	8.47500	8.47500	101.46050				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60: On 05/08/2024 Spot Bond					0.00000	101.12945				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60: On 12/08/2024 Spot Bond					0.00000	100.39251				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60: On 14/04/2026 Spot Bond					0.00000	104.31221				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60: On 17/01/2024 Spot Bond					0.00000	101.72444				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60: On 22/08/2024 Spot Bond					0.00000	100.76838				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60: On 30/04/2023 Spot Bond			9.05000	103.78508	9.05000	103.70858				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61: On 23/10/2024 Spot Bond					0.00000	101.49213				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611: On 14/04/2026 Spot Bond					0.00000	103.51313				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61: On 07/03/2025 Spot Bond					0.00000	100.43145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	100.74075				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	98.22600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.30342				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	100.63665				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.31541				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.68887				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	100.89989				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.91859				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.82500	61.43340	12.82500	80.21846				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2024 Spot Bond					0.00000	101.03250				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.12000	99.63348	10.12000	99.55199				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.89730				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.97431				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	102.21008				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.11270				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.02592				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.77288				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.89471				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.16685				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	100.94648				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	101.59512				0.00	0	
Total CLN643 SPOT										0.00	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 CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.77539				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.02065				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.50696				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.02076				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.00037				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.60550				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.89471				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.89471				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.80000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.03566				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	102.51861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.42406				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	99.92800				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	128.68700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	152.80600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	101.36168				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.00854				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.19423				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.98559				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	100.95510				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.38747	161.84083	5.38747	131.41829				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			5.38747	161.84083	5.38747	131.41914				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.96803				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	101.00251				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.04949				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	102.62237				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	100.41093				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.04828				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.04914				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.17269				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.05475				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.05454				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.25947				0.00	0	
Total CLN690 SPOT										0.00	0	

Contract 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 CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	99.95115				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	100.05048				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	101.09207				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	85.48922				0.00	0	780,000,00
Total CLN697 SPOT										0.00	0	780,000,00
Total For CLN697										0.00	0	780,000,00
CLN69: On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.00227				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	104.20858				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	85.07167				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70: On 12/02/2025 Spot Bond					0.00000	101.28194				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	86.04191				0.00	0	630,000,00
Total CLN705 SPOT										0.00	0	630,000,00
Total For CLN705										0.00	0	630,000,00
CLN70: On 19/08/2025 Spot Bond					0.00000	101.01973				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70: On 11/09/2026 Spot Bond					0.00000	100.86644				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70: On 26/08/2025 Spot Bond					0.00000	100.04940				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	82.44557				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	82.68542				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.21535				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	100.92449				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.04961				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.04961				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.04961				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	81.49645				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	100.25963				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	80.50574				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.82429				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72: On 01/06/2026 Spot Bond					0.00000	100.53804				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	81.52586				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.04706				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.04706				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.04706				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.04758				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.04758				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72: On 21/06/2025 Spot Bond					0.00000	100.04758				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	83.99252				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73: On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.01649				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	85.64606				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	100.05025				0.00	0	
Total CLN733 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.26258				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	94.88685				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.14709				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.38593				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	116.88700				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	93.64961				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.88608				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	102.37183				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.31453				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.17000				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.71236				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.69746				0.00	0	40,000.00

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 CLN746 SPOT										0.00	0	40,000,00
Total For CLN746										0.00	0	40,000,00
CLN747 On 21/12/2023 Spot Bond					0.00000	100.05042				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	101.48490				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	98.35279				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	100.27440				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.92967				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	99.19850				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	101.04926				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	99.70552				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	5,000,000,00
Total CLN756 SPOT										0.00	0	5,000,000,00
Total For CLN756										0.00	0	5,000,000,00
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	5,000,000,00
Total CLN757 SPOT										0.00	0	5,000,000,00
Total For CLN757										0.00	0	5,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN75{ 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	
CLN75{ On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76{ On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76{ On 22/04/2026 Spot Bond					0.00000	100.99732				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76{ On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76{ On 12/02/2025 Spot Bond					0.00000	101.06301				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76{ On 21/07/2027 Spot Bond					0.00000	101.41908				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76{ On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.36702				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76{ On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.04926				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76{ On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	100.02593				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76{ On 23/09/2026 Spot Bond					0.00000	99.47932				0.00	0	
Total CLN769 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN769										0.00	0	
CLN771 On 31/07/2024 Spot Bond					0.00000	106.68179				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.42501				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.34148				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	100.65767				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	101.52237				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.68000	5.68000	5.68000	105.59352				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	100.64414				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	100.73420				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.35108				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.35812				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	100.95038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.39335				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.40884				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	102.24737				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.04606				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	102.24737				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	111.11541				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	110.94808				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.49212				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.64900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.49212				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.33196				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN795 On 31/01/2025 Spot Bond					0.00000	101.49212				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	102.24744				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.49212				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.49225				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.49885				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.49885				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.67950				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.73218				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 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	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.36235				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 20/04/2023 Spot Bond					0.00000	101.76591				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	101.50600				0.00	0	
Total CLN806 SPOT										0.00	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 CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.68286				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.40743				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.04739				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.72500	101.12681	8.72500	101.05566				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.04753				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.66510				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	101.49212				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.49231				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.50600				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.35109				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.49212				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.49231				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN82 On 31/05/2025 Spot Bond					0.00000	102.24744				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN82 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	
CLN82 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	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.49231				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.49231				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82 On 31/07/2027 Spot Bond					0.00000	101.49196				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82 On 31/07/2025 Spot Bond					0.00000	101.49231				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82 On 31/08/2024 Spot Bond					0.00000	87.67073				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82 On 31/01/2025 Spot Bond					0.00000	101.49212				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	107.59310				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	100.56479				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN832 On 31/07/2027 Spot Bond					0.00000	101.49196				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.10500	9.10500	9.10500	104.15919				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.67621				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.67635				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.67636				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.67626				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	102.24743				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.02188				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	102.12186				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.84700				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	100.30200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	100.00400				0.00	0	
Total CLN843 SPOT										0.00	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 CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.42447				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	102.03123				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	102.05324				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	102.24744				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	102.24743				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	102.24706				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	101.58387				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	99.90680				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.02263				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.02714				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.03388				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.03601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.02729				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.15796				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.52417				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.49231				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.02799				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.02156				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.38362				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	116.16026				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.06400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.75700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	101.63991				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.72842				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.32305				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.33701				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.32996				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.11610				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.67621				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.02424				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.84973				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.84973				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	101.34671				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	101.32008				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	102.02803				0.00	0	
Total CLN879 SPOT										0.00	0	

Contract 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 CLN879										0.00	0	
CLN88 On 02/04/2026 Spot Bond					0.00000	102.01710				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.48670				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88 On 31/01/2030 Spot Bond					0.00000	101.31585				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.25923				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.05802				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.05802				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.88006				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.02832				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88 On 15/09/2027 Spot Bond			5.70000	5.70000	5.70000	124.62473				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88 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	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.03342				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.02784				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.49231				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.02484				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.67621				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	102.24737				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.92964				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	64.80440				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.31438				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.19000	11.19000	11.19000	106.36308				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.24500				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN90: On 20/12/2027 Spot Bond			10.50500	10.50500	10.50500	102.68881				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90: On 15/09/2029 Spot Bond					0.00000	100.26490				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90: On 20/12/2029 Spot Bond					0.00000	100.04026				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	100.03267				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	100.06092				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	105.01600				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	106.17700				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91: On 20/06/2024 Spot Bond					0.00000	100.03353				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911: On 06/08/2023 Spot Bond					0.00000	101.78072				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912: On 31/01/2026 Spot Bond					0.00000	101.49181				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913: On 20/12/2027 Spot Bond					0.00000	100.11358				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914: On 20/12/2027 Spot Bond					0.00000	100.04411				0.00	0	
Total CLN914 SPOT										0.00	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 CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.05081				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 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	
CLN916 On 28/02/2027 Spot Bond					0.00000	100.51427				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.02225				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.48371				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.48372				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	100.29359				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.29359				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	100.22249				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	100.20948				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.12087				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.12192				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	100.12139				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,700,000,00
Total CLN928 SPOT										0.00	0	3,700,000,00
Total For CLN928										0.00	0	3,700,000,00
CLN930 On 20/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00		7,500,000,000	7,500,000,00	
Total CLN930 SPOT								50,000,000,000,000.00		7,500,000,000	7,500,000,00	
Total For CLN930								50,000,000,000,000.00		7,500,000,000	7,500,000,00	
CLN931 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00		85,000,000,000	85,275,000,00	
Total CLN931 SPOT								10,000,000,000,000.00		85,000,000,000	85,275,000,00	
Total For CLN931								10,000,000,000,000.00		85,000,000,000	85,275,000,00	
CLN933 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		700,000,000,000,000.00		7,000,000,000	7,000,000,00	
Total CLN933 SPOT								10,000,000,000,000.00		7,000,000,000	7,000,000,00	
Total For CLN933								10,000,000,000,000.00		7,000,000,000	7,000,000,00	
COJ05 On 05/06/2023 Spot Bond			10.02000	104.10203	10.02000	104.01798				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.71000	104.94704	10.71000	104.85684				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.11000	101.96597	11.11000	101.87515				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.48500	99.81843	9.48500	99.74081				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.48000	91.49084	12.48000	91.39960				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.07000	96.64891	11.07000	96.56312				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY02 On 21/11/2024 Spot Bond					0.00000	101.88086				0.00	800,000,000	400,000,000
Total DSY02 SPOT										0.00	800,000,000	400,000,000
Total For DSY02										0.00	800,000,000	400,000,000
DSY03 On 21/11/2024 Spot Bond			9.82000	9.82000	9.82000	104.48566				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.59758				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.22260				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.56733				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.78124				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	99.98187				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.21769				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.22560				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.22975				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.82000	101.70896	8.82000	101.63624				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	100.97186	9.69000	100.89271				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.97186	9.69000	100.89271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.02000	99.45924	10.02000	99.37869				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.95500	97.36662	10.95500	97.28059				0.00	0	6,740,000.00
Total DV29 SPOT										0.00	0	6,740,000.00
Total For DV29										0.00	0	6,740,000.00
DV29/R On 18/02/2029 Spot Bond			10.10000	101.01219	10.10000	100.92974				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.01219	10.10000	100.92974				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	102.06180				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	99.94884				0.00	2,000,000,000	1,080,000.00
Total DVF25 SPOT										0.00	2,000,000,000	1,080,000.00
Total For DVF25										0.00	2,000,000,000	1,080,000.00
DVF26 On 02/04/2026 Spot Bond					0.00000	99.55100				0.00	1,000,000,000	1,000,000.00
Total DVF26 SPOT										0.00	1,000,000,000	1,000,000.00
Total For DVF26										0.00	1,000,000,000	1,000,000.00
DVF27 On 02/04/2029 Spot Bond					0.00000	98.76102				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.47796				0.00	0	16,600,000.00
Total DVF28 SPOT										0.00	0	16,600,000.00
Total For DVF28										0.00	0	16,600,000.00
DVFB24 On 15/12/2024 Spot Bond					0.00000	101.60868				0.00	600,000,000	4,400,000.00
Total DVFB24 SPOT										0.00	600,000,000	4,400,000.00
Total For DVFB24										0.00	600,000,000	4,400,000.00
DVFB25 On 31/05/2024 Spot Bond					0.00000	100.72181				0.00	673,900,000	373,900.00
Total DVFB25 SPOT										0.00	673,900,000	373,900.00
Total For DVFB25										0.00	673,900,000	373,900.00
DVFB26 On 31/05/2026 Spot Bond					0.00000	100.86380				0.00	0	
Total DVFB26 SPOT										0.00	0	

Contract 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 DVFB26										0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	101.14779				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	101.28624				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	101.33584				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.33115				0.00	0	38,500,000,00
Total DVFB31 SPOT										0.00	0	38,500,000,00
Total For DVFB31										0.00	0	38,500,000,00
DVFC2: On 15/12/2026 Spot Bond					0.00000	102.96909				0.00	5,109,000,000	5,109,000,00
Total DVFC26 SPOT										0.00	5,109,000,000	5,109,000,00
Total For DVFC26										0.00	5,109,000,000	5,109,000,00
DVFC2: On 15/12/2028 Spot Bond					0.00000	103.78084				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.70000	117.27326	5.70000	117.17718				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.61000	102.07289	5.61000	101.98924				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	149.99430	2.25000	149.91231				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.78000	158.65872	4.78000	158.53932				0.00	0	300,000,00
Total EL28 SPOT										0.00	0	300,000,00
Total For EL28										0.00	0	300,000,00
EL29 On 19/11/2029 Spot Bond			4.82000	142.71457	4.82000	142.60671				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82500	136.95864	4.82500	136.85507				0.00	0	40,000,00

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 EL30 SPOT										0.00	0	40,000,00
Total For EL30										0.00	0	40,000,00
EL31 On 02/06/2031 Spot Bond			5.52000	121.15642	5.52000	121.05831				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.48000	105.87299	5.48000	105.78732				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.99430	2.25000	149.91231				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	184.48499				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	181.48727				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	169.98079				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	141.35181				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	140.40442				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	136.56468				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	126.97378				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	122.12105				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN014 On 21/05/2024 Spot Bond					0.00000	124.04560				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	102.75697				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	105.41165				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	111.43316				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.13000	103.86765	10.13000	103.78262				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.45500	12.45500	12.45500	96.26114				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.50500	12.50500	12.50500	100.27302				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			10.22000	10.22000	10.22000	102.52055				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.22000	10.22000	10.22000	102.64635				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			12.29000	12.29000	12.29000	98.77720				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.43500	11.43500	11.43500	100.63018				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			14.79000	14.79000	14.79000	93.87134				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.57686				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.41319				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.51413				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.56920				0.00	800,000,000	400,000,000
Total EPF021 SPOT										0.00	800,000,000	400,000,000
Total For EPF021										0.00	800,000,000	400,000,000
EPF022 On 28/05/2024 Spot Bond					0.00000	101.36352				0.00	800,000,000	400,000,000
Total EPF022 SPOT										0.00	800,000,000	400,000,000
Total For EPF022										0.00	800,000,000	400,000,000
EPF023 On 07/09/2026 Spot Bond					0.00000	100.42903				0.00	800,000,000	400,000,000
Total EPF023 SPOT										0.00	800,000,000	400,000,000
Total For EPF023										0.00	800,000,000	400,000,000
EPF024 On 14/03/2025 Spot Bond					0.00000	100.68779				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.27430				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.05265				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.00728				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC5 On 14/03/2024 Spot Bond					0.00000	100.22732				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.11514				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	102.36924				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.89070				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	101.34710				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.04718				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.80785				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.29916				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.91227				0.00	0	350,000,00
Total EQT011 SPOT										0.00	0	350,000,00
Total For EQT011										0.00	0	350,000,00
EQT01: On 11/11/2025 Spot Bond					0.00000	100.95245				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.49291				0.00	1,500,000,000	1,000,000,00
Total EQT013 SPOT										0.00	1,500,000,000	1,000,000,00
Total For EQT013										0.00	1,500,000,000	1,000,000,00
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.89400				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 Intere
ERS3B' On 17/05/2027 Spot Bond					0.00000	100.92253				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.90817				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.93670				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.90845				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.91387				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.90362				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.92232				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1' On 17/02/2028 Spot Bond					0.00000	100.94120				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.95535				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.02000	96.84268	9.02000	96.77229				0.00	0	2,578,930,50
Total ES26 SPOT										0.00	0	2,578,930,50
Total For ES26										0.00	0	2,578,930,50
ES26/R On 02/04/2026 Spot Bond			7.85000	99.87316	7.85000	99.80980				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.95500	74.02562	11.93500	74.05135			9,564,000,000,000.00		800,000,000	1,005,395,00
Total ES33 SPOT									9,564,000,000,000.00		800,000,000	1,005,395,00

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 ES33									9,564,000,000.00	800,000,000	1,005,395,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.24038	7.50000	100.18023			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.38000	75.38266	12.37000	75.36367			144,203,478,000.00	11,648,100,000	4,902,254,300
Total ES42 SPOT									14,203,478,000.00	11,648,100,000	4,902,254,300
Total For ES42									14,203,478,000.00	11,648,100,000	4,902,254,300
ES42/R On 25/04/2042 Spot Bond			8.50000	103.56090	8.50000	103.48987			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.28000	11.28000	11.28000	102.01123			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.18000	14.18000	14.18000	95.83674			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.14017			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.94602			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.34711			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.28743			0.00	1,400,000,000	700,000,000
Total FIFB19 SPOT									0.00	1,400,000,000	700,000,000
Total For FIFB19									0.00	1,400,000,000	700,000,000
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.78112			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.30660			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.94506			0.00	0	

Contract 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	100.75595				0.00	1,000,000,000	500,000,00
Total FIG03 SPOT										0.00	1,000,000,000	500,000,00
Total For FIG03										0.00	1,000,000,000	500,000,00
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.78841				0.00	0	
Total FIG04 SPOT										0.00	0	
Total For FIG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.79654				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	103.00511				0.00	70,000,000	1,870,000,00
Total FRB24 SPOT										0.00	70,000,000	1,870,000,00
Total For FRB24										0.00	70,000,000	1,870,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.15510				0.00	0	50,000,00
Total FRB25 SPOT										0.00	0	50,000,00
Total For FRB25										0.00	0	50,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	101.66285				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.80000	106.95666	8.80000	106.88078				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.43584				0.00	0	2,500,000,00
Total FRB28 SPOT										0.00	0	2,500,000,00
Total For FRB28										0.00	0	2,500,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	103.28394				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.72000	102.06187	8.72000	101.99010				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 Intere
FRB31 On 24/11/2026 Spot Bond					0.00000	101.39286				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	100.92411				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	99.89825				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.87098				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.25537				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.32000	331.12536	4.32000	330.88919				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.70500	3.70500	3.70500	166.64246				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.62500	214.30865	4.62500	214.15052				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.05000	5.05000	5.05000	114.64596				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.40500	5.40500	5.40500	233.27393				0.00	0	90,000,00
Total FRBI33 SPOT										0.00	0	90,000,00
Total For FRBI33										0.00	0	90,000,00
FRBI46 On 31/03/2046 Spot Bond			5.60000	97.17243	5.60000	97.09310				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.57000	98.40981	5.57000	98.32947				0.00	0	
Total FRBI50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRB150										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.65372	8.65372	8.65372	87.42536				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.64878	8.64878	8.64878	86.58155				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.98000	4.98000	4.98000	162.88801				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	100.40373				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.94924				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.68492				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	102.79199				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.20442				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.98175				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.99203				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.24648				0.00	0	

Contract 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	101.77130				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.28655				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.68942				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.60579				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.36544				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.01897				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.02787				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.03461				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	99.27341				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.24195				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.37749				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	100.02701				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	99.12743				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC323 On 20/12/2024 Spot Bond					0.00000	100.11481				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	100.02840				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.94058				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	101.13696				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC335 On 31/05/2024 Spot Bond					0.00000	100.87258				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.87405				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.57826				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.98164				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC341 On 20/12/2024 Spot Bond					0.00000	100.04823				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC343 On 21/12/2027 Spot Bond					0.00000	100.04923				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 Intere
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.96148				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.09306				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.60026				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.45420				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.39025				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.64435				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.51350				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.54051				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	100,000,00
Total FRC354 SPOT										0.00	0	100,000,00
Total For FRC354										0.00	0	100,000,00
FRC35: On 31/07/2023 Spot Bond					0.00000	101.49033				0.00	0	170,000,00
Total FRC355 SPOT										0.00	0	170,000,00
Total For FRC355										0.00	0	170,000,00
FRC35: On 31/01/2024 Spot Bond					0.00000	101.47179				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.48237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.48181				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.39733				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2023 Spot Bond					0.00000	102.08468				0.00	0	240,000,00
Total FRC362 SPOT										0.00	0	240,000,00
Total For FRC362										0.00	0	240,000,00
FRC36(On 01/08/2026 Spot Bond					0.00000	101.25745				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	101.02909				0.00	0	130,000,00
Total FRC364 SPOT										0.00	0	130,000,00
Total For FRC364										0.00	0	130,000,00
FRC36(On 31/08/2024 Spot Bond					0.00000	101.32002				0.00	0	20,000,00
Total FRC365 SPOT										0.00	0	20,000,00
Total For FRC365										0.00	0	20,000,00
FRC36(On 20/06/2026 Spot Bond					0.00000	95.32272				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.67397				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	94.19267				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	94.33644				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37(On 25/04/2023 Spot Bond					0.00000	101.60512				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	101.60040				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	95.65914				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.58970				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.63418				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.49041				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.02119				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.02750				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	97.38020				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.89577				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.89577				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.87127				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.87127				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	100.63663				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	101.49332				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.64293				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	101.75173				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.09550				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	99.91705				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.49329				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.53131				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			13.99000	13.99000	13.99000	101.80934				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.60964				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.70720				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.83972				0.00	0	

Contract 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			10.53000	10.53000	10.53000	101.73319				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40 On 20/06/2027 Spot Bond					0.00000	98.55883				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40 On 19/05/2026 Spot Bond					0.00000	101.12746				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40 On 19/05/2026 Spot Bond			12.69000	12.69000	12.69000	105.11683				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40 On 19/01/2027 Spot Bond			10.52500	10.52500	10.52500	103.70227				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40 On 06/07/2027 Spot Bond					0.00000	102.28919				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40 On 13/10/2026 Spot Bond					0.00000	101.96280				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40 On 23/09/2025 Spot Bond					0.00000	100.03007				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40 On 23/09/2025 Spot Bond			10.88000	10.88000	10.88000	100.60640				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	101.49332				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.73406				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	

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 30/04/2029 Spot Bond					0.00000	101.64321				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.70870				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.70890				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	100.56305				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.73153				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.63230				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	99.90680				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	99.90515				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	99.90515				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	100.68962				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.49322				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	102.35966				0.00	0	
Total FRC426 SPOT										0.00	0	

Contract 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 FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	102.47446				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	100.03270				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	101.49339				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.58622				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.67642				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.49325				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.67642				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.70858				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.80414				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.03174				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.41500	9.41500	9.41500	104.31985				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.26614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	100.26663				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	100.68285				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	100.68285				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	100.03556				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	100.02737				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	101.39875				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	100.67642				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	100.26177				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	100.67642				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	100.68285				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	100.03656				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45: On 28/06/2026 Spot Bond					0.00000	99.90264				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	101.21941				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	101.20692				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45: On 20/06/2028 Spot Bond					0.00000	100.02318				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.49564				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.45297				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	100.37847				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	100.03065				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	100.32565				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46: On 30/04/2025 Spot Bond					0.00000	100.26834				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.27227				0.00	0	
Total FRC462 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	100.13878				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
Total FRC464 SPOT										0.00	0	10,000,000,00
Total For FRC464										0.00	0	10,000,000,00
FRI33 On 28/02/2033 Spot Bond			5.15000	109.49484	5.15000	109.40991				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.36000	117.88116	5.36000	117.78692				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.70632				0.00	0	1,700,000,00
Total FRJ23 SPOT										0.00	0	1,700,000,00
Total For FRJ23										0.00	0	1,700,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.39376				0.00	760,000,000	380,000,00
Total FRJ24 SPOT										0.00	760,000,000	380,000,00
Total For FRJ24										0.00	760,000,000	380,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.08480				0.00	0	3,500,000,00
Total FRJ25 SPOT										0.00	0	3,500,000,00
Total For FRJ25										0.00	0	3,500,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.07429				0.00	1,000,000,000	500,000,00
Total FRJ26 SPOT										0.00	1,000,000,000	500,000,00
Total For FRJ26										0.00	1,000,000,000	500,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.18637				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.72298				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.62867				0.00	89,357,500,000	115,957,500,00
Total FRJ28 SPOT										0.00	89,357,500,000	115,957,500,00
Total For FRJ28										0.00	89,357,500,000	115,957,500,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.53647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2029 Spot Bond					0.00000	101.46417				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			070,000,000,000,000.00	50,700,000,000	86,000,000,000	
Total FRJ30 SPOT									70,000,000,000,000.00	50,700,000,000	86,000,000,000	
Total For FRJ30									70,000,000,000,000.00	50,700,000,000	86,000,000,000	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.95720				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			623,000,000,000,000.00	26,230,000,000	51,500,000,000	
Total FRJ33 SPOT									623,000,000,000,000.00	26,230,000,000	51,500,000,000	
Total For FRJ33									623,000,000,000,000.00	26,230,000,000	51,500,000,000	
FRS10 On 15/01/2024 Spot Bond			4.90800	4.90800	4.90800	105.85061				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.33000	5.33000	5.33000	118.20361				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.21260				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.47000	116.36799	5.47000	116.27394				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.42000	233.16285	5.42000	232.97588				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.79000	112.09570	5.79000	112.00221				0.00	0	40,000,000
Total FRS110 SPOT										0.00	0	40,000,000
Total For FRS110										0.00	0	40,000,000
FRS11 On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	232.97588				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			4.88000	163.30275	4.88000	163.17854				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	115.70527	3.70500	115.62828				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.41000	117.19046	5.41000	117.09632				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.54000	230.79527	5.54000	230.60798				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.59000	229.81729	5.59000	229.62986				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.06000	165.70107	4.06000	165.58603				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.62000	229.23289	5.62000	229.04540				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.61000	114.47542	5.61000	114.38160				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.95500	211.07754	4.95500	210.91618				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.36000	104.94055	6.36000	104.84823				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.16500	209.05044	5.16500	208.88710				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.22500	208.47538	5.22500	208.31147				0.00	0	
Total FRS131 SPOT										0.00	0	

Contract 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 FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.13000	219.56626	6.13000	219.37772				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.31000	105.54585	6.31000	105.45339				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.61000	5.61000	5.61000	114.38160				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.40000	117.32823	5.40000	117.23405				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.03500	210.30267	5.03500	210.14055				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.90000	223.86371	5.90000	223.67562				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.16500	209.05044	5.16500	208.88710				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.16500	209.05044	5.16500	208.88710				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.56600	214.89228	4.56600	214.73474				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.83000	163.44770	4.83000	163.32404				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.51500	205.72131	5.51500	205.55479				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.55500	205.34472	5.55500	205.17784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			4.80000	163.53476	4.80000	163.41141				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.03000	210.35102	5.03000	210.18893				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.56500	5.56500	5.56500	205.08373				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.73559				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.07556				0.00	293,200,000	460,800,000
Total FRS180 SPOT										0.00	293,200,000	460,800,000
Total For FRS180										0.00	293,200,000	460,800,000
FRS18 On 27/09/2025 Spot Bond					0.00000	99.92189				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	172.32356				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	146.30134				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	202.51283				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	230.17596				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	101.09827				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.19178				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.00895				0.00	0	75,000.00
Total FRS200 SPOT										0.00	0	75,000.00
Total For FRS200										0.00	0	75,000.00
FRS201 On 06/08/2025 Spot Bond					0.00000	100.63640				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.69212				0.00	130,400,000	32,600.00
Total FRS206 SPOT										0.00	130,400,000	32,600.00
Total For FRS206										0.00	130,400,000	32,600.00
FRS209 On 18/11/2024 Spot Bond					0.00000	100.79684				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	102.66435				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract 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 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	100.04923				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	101.00811				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	106.71296				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	107.60239				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	73.77338				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	100.52288				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	108.35224				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	102.23262				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS250 On 22/02/2024 Spot Bond					0.00000	98.16602				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	100.52556				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	122.34542				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	99.90231				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	100.70381				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS267 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	102.33202				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	124.96618				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	102.34358				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	102.33432				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	102.73388				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.06075				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.57760				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	102.42855				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.16500	10.16500	10.16500	97.09723				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.16500	10.16500	10.16500	97.09723				0.00	0	
Total FRS285 SPOT										0.00	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 FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.46145				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.43193				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.34400	11.34400	11.34400	92.27259				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.55880				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	109.95418				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	112.83811				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	100.92976				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.95313				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	101.49332				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.36216				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	104.36296				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.22000	9.22000	9.22000	100.69128				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.05332				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	104.90139				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.29190				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS314 On 03/06/2024 Spot Bond					0.00000	100.47472				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	101.03574				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	104.55992				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.96000	3.96000	3.96000	331.69863				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.34000	333.31214	3.34000	333.10077				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.70000	3.70000	3.70000	332.28538				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.16723				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.31000	107.90420	5.31000	107.81838				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.91000	67.68062	4.91000	114.77596				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	165.91244				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.23000	4.23000	4.23000	165.08319				0.00	0	
Total FRS87 SPOT										0.00	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 FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.76000	4.76000	4.76000	329.90448			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.50000	106.63742	8.50000	106.56429			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.57000	104.04274	8.57000	103.97041			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.77000	102.03954	8.77000	106.70843			0.00	0	2,147,40
Total FRX26 SPOT									0.00	0	2,147,40
Total For FRX26									0.00	0	2,147,40
FRX27 On 07/03/2027 Spot Bond			8.86000	104.89189	8.86000	104.81777		361,488,000,000.00	40,800,000	40,800,00	
Total FRX27 SPOT								361,488,000,000.00	40,800,000	40,800,00	
Total For FRX27								361,488,000,000.00	40,800,000	40,800,00	
FRX28 On 26/07/2028 Spot Bond			9.36000	104.78693	9.36000	104.70752		78,755,040,000,000.00	8,414,000,000	18,414,000,00	
Total FRX28 SPOT								78,755,040,000,000.00	8,414,000,000	18,414,000,00	
Total For FRX28								78,755,040,000,000.00	8,414,000,000	18,414,000,00	
FRX30 On 31/01/2030 Spot Bond			10.04500	100.02040	10.04500	99.93920		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.31500	96.54038	10.31500	96.45995		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX32 On 31/03/2032 Spot Bond			10.46000	100.23210	10.46000	100.14792		0.00	0	0	
Total FRX32 SPOT								0.00	0	0	
Total For FRX32								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			12.08000	72.36238	12.08000	72.29246		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.84601		0.00	0	0	
Total FS6A3 SPOT								0.00	0	0	
Total For FS6A3								0.00	0	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.77007		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 FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.74841				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.76311				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.76743				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.45042				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.47614				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.30713				0.00	40,000,000,000	20,000,000,000
Total GBL06 SPOT										0.00	40,000,000,000	20,000,000,000
Total For GBL06										0.00	40,000,000,000	20,000,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.86594				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.60744				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.62903				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.77716				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.65000	118.71196	4.65000	118.62411				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT07 On 21/02/2024 Spot Bond					0.00000	101.57422				0.00	0	300,000,00
Total GRT07 SPOT										0.00	0	300,000,00
Total For GRT07										0.00	0	300,000,00
GRT17 On 17/10/2023 Spot Bond			8.52900	105.34352	8.52900	105.27103				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	99.89180				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.23000	102.27831	7.23000	102.21845				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.30052				0.00	1,140,000,000	875,000,00
Total GRT23 SPOT										0.00	1,140,000,000	875,000,00
Total For GRT23										0.00	1,140,000,000	875,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.06698				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.92463				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.91816				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.46068				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.84243				0.00	1,400,000,000	700,000,00
Total GRT30 SPOT										0.00	1,400,000,000	700,000,00
Total For GRT30										0.00	1,400,000,000	700,000,00
GRT31 On 28/02/2024 Spot Bond					0.00000	100.57505				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.90854				0.00	0	
Total GRT32 SPOT										0.00	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 GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	102.16841				0.00	3,980,000,000	1,990,000,000
Total GRT33 SPOT										0.00	3,980,000,000	1,990,000,000
Total For GRT33										0.00	3,980,000,000	1,990,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	102.41497				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.96539				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	99.83378				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.29211				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.21599				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.28651				0.00	1,400,000,000	700,000,000
Total GRT42 SPOT										0.00	1,400,000,000	700,000,000
Total For GRT42										0.00	1,400,000,000	700,000,000
GRT45 On 24/06/2023 Spot Bond					0.00000	100.25176				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.86218				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.79032				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.48926				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.75771				0.00	1,200,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT50 SPOT										0.00	1,200,000,000	600,000,000
Total For GRT50										0.00	1,200,000,000	600,000,000
GRT51 On 14/12/2029 Spot Bond					0.00000	100.24605				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.25664				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.11271				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.92644				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	100.99011				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.85000	8.85000	8.85000	100.28669				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T1 On 31/03/2027 Spot Bond					0.00000	102.24743				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2 On 04/04/2023 Spot Bond					0.00000	101.82108				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2 On 31/07/2027 Spot Bond					0.00000	108.86264				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T4 On 20/04/2023 Spot Bond					0.00000	101.37331				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T2 On 30/03/2023 Spot Bond					0.00000	101.82472				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T27 On 25/08/2023 Spot Bond					0.00000	100.55484				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.01748				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.89132				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.94086				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.31849				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.80042				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.55610				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.33769				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.07679				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.62000	330.46096	4.62000	330.21724				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.75000	4.75000	4.75000	332.18988				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.44000	100.37549	10.44000	100.29086				0.00	0	
Total HWAY30 SPOT										0.00	0	

Contract 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 HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.30000	76.85434	5.30000	110.48953			0.00	0	50,000,00
Total HWAY33 SPOT									0.00	0	50,000,00
Total For HWAY33									0.00	0	50,000,00
HWAY3 On 31/07/2034 Spot Bond			11.96000	84.78214	11.96000	84.70056		1,584,700,000,000.00		132,500,000	4,781,842,40
Total HWAY34 SPOT								1,584,700,000,000.00		132,500,000	4,781,842,40
Total For HWAY34								1,584,700,000,000.00		132,500,000	4,781,842,40
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.47200	100.00000	10.40186		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	83.75705	12.02500	83.67603		1,599,325,000,000.00		133,000,000	4,883,000,00
Total HWAY35 SPOT								1,599,325,000,000.00		133,000,000	4,883,000,00
Total For HWAY35								1,599,325,000,000.00		133,000,000	4,883,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.46692	100.00000	10.39681		0.00		0	
Total HWAY35/R209 SPOT								0.00		0	
Total For HWAY35/R209								0.00		0	
I2025 On 31/01/2025 Spot Bond			3.30000	167.96447	3.38000	167.61719		389,905,606,860,000.00	118,153,214,200	559,883,668,60	
Total I2025 SPOT								389,905,606,860,000.00		118,153,214,200	559,883,668,60
Total For I2025								389,905,606,860,000.00		118,153,214,200	559,883,668,60
I2029 On 31/03/2029 Spot Bond			4.11000	120.88689	4.18000	120.33164		139,878,517,833,960.00	34,033,702,636	168,394,570,90	
Total I2029 SPOT								139,878,517,833,960.00		34,033,702,636	168,394,570,90
Total For I2029								139,878,517,833,960.00		34,033,702,636	168,394,570,90
I2033 On 28/02/2033 Spot Bond			4.65000	114.37543	4.65000	114.29126		279,097,686,270,000.00	60,021,007,800	342,557,349,10	
Total I2033 SPOT								279,097,686,270,000.00		60,021,007,800	342,557,349,10
Total For I2033								279,097,686,270,000.00		60,021,007,800	342,557,349,10
I2038 On 31/01/2038 Spot Bond			4.72000	127.16200	4.71000	127.21864		334,753,093,575,360.00	70,922,265,588	445,067,790,30	
Total I2038 SPOT								334,753,093,575,360.00		70,922,265,588	445,067,790,30
Total For I2038								334,753,093,575,360.00		70,922,265,588	445,067,790,30
I2046 On 31/03/2046 Spot Bond			4.71900	111.51676	4.70000	111.77193		696,813,079,162,200.00	147,661,173,800	580,663,950,00	
Total I2046 SPOT								696,813,079,162,200.00		147,661,173,800	580,663,950,00
Total For I2046								696,813,079,162,200.00		147,661,173,800	580,663,950,00
I2050 On 31/12/2050 Spot Bond			4.68500	114.47528	4.72000	113.68946		297,863,007,537,000.00	490,472,360,200	396,866,417,30	
Total I2050 SPOT								297,863,007,537,000.00		490,472,360,200	396,866,417,30
Total For I2050								297,863,007,537,000.00		490,472,360,200	396,866,417,30
IBG01 On 07/02/2025 Spot Bond					0.00000	100.94334		0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.73011				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.42000	330.90365	4.42000	330.66495				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.82854				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.00526				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.98258				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.62632				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.75212				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.69355				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.32037				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.26034				0.00	133,200,000	33,300,000
Total IBL138 SPOT										0.00	133,200,000	33,300,000
Total For IBL138										0.00	133,200,000	33,300,000
IBL145 On 20/03/2026 Spot Bond					0.00000	100.02009				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL147 On 03/07/2025 Spot Bond					0.00000	102.02794				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.56499				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.57845				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.74343				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.06063				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.61944				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.65293				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.92421				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.93409				0.00	800,000,000	400,000,000
Total IBL168 SPOT										0.00	800,000,000	400,000,000
Total For IBL168										0.00	800,000,000	400,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	101.49352				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.60358				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.58684				0.00	0	
Total IBL181 SPOT										0.00	0	

Contract 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 IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.77480				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.26989				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.99075				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.74726				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.12484				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.00944				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.37270				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.03983				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.77566				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.40245				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.39042				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.37837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.34685				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.77646				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.02086				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.01401				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.22000	9.22000	9.22000	99.89906				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.05481				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.82373				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.78000	7.78000	7.78000	103.42028				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.10959				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.89973				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL225 On 25/05/2025 Spot Bond					0.00000	100.59533				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.45533				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.96447				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.38444				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.27631				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.28356				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.04831				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.68000	8.68000	8.68000	102.73105				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.87900				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.87570				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	102.16740				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	99.09424				0.00	0	
Total IBL236 SPOT										0.00	0	

Contract 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 IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.92168				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.51327				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.66210				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.45534				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.29586				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.34130				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.06754				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.58500	9.58500	9.58500	99.54151				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.91301				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.02172				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.73000	101.00345	7.73000	100.93903				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.65799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.11522				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.56866				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.37777				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.25299				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.22581				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.64996				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.24530				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.27360				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.12174				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.37895				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.80000	7.80000	7.80000	100.85957				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL267 On 16/02/2027 Spot Bond					0.00000	100.87618				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.70461				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.34821				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.01000	102.10589	9.01000	102.03135				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.38983				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.26000	103.65829	9.26000	103.58056				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.80500	106.44071	10.80500	106.45311				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.82000	106.26732	9.82000	106.18339				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.43278				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.66981				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.27703				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.10333				0.00	0	
Total IDCG17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.06979				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2024 Spot Bond					0.00000	99.62108				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	98.19677				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.57000	102.77457	8.57000	102.70352				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.55531				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.80561				0.00	0	80,000,00
Total INLV06 SPOT										0.00	0	80,000,00
Total For INLV06										0.00	0	80,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	102.64109				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.54524				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.34699				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.55635				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.04966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.92396				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.64263				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.13822				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.63155				0.00	600,000,000	300,000,000
Total IPF31 SPOT										0.00	600,000,000	300,000,000
Total For IPF31										0.00	600,000,000	300,000,000
IPF32 On 01/07/2026 Spot Bond					0.00000	101.98877				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.22581				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.71864				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.72639				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.70690				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.72255				0.00	0	353,700,000
Total IPF38 SPOT										0.00	0	353,700,000
Total For IPF38										0.00	0	353,700,000
IPF39 On 23/02/2029 Spot Bond					0.00000	100.72639				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.54503				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.55316				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.69908				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.82500	202.82330	5.82500	202.65409				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.11351				0.00	1,500,000,000	750,000,000
Total IV050 SPOT										0.00	1,500,000,000	750,000,000
Total For IV050										0.00	1,500,000,000	750,000,000
IV19A On 31/03/2028 Spot Bond			5.72500	203.75301	5.72500	203.58464				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.81116				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.50920				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.59511				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.19031				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.38250				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	

Contract 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 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	99.98937				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.45168				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.92896				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			7.95000	101.05783	7.95000	100.99292				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.55042				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			6.96000	101.18392	6.96000	101.12743				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.39911				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.00000	100.27446	8.00000	100.21076				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.39562				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.94000	100.27048	7.94000	100.20724				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.91424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.41783				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.39935				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.33068				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.43000	6.43000	6.43000	103.15011				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.18000	104.11607	8.18000	104.04729				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.51000	101.84651	5.51000	101.20417				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			8.87500	8.87500	8.87500	101.05460				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.35978				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.34242				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.79790				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC225 On 27/09/2023 Spot Bond					0.00000	99.92968				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.56544				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.19000	9.19000	9.19000	101.37841				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.61162				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.16500	8.16500	8.16500	102.18862				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.79000	8.79000	8.79000	101.65126				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.59121				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.02784				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.02728				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.04034				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.02891				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.59891				0.00	0	
Total IVC239 SPOT										0.00	0	

Contract 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 IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.02752				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.02623				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.59300				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	99.93201				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.28658				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 28/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total IVC245 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For IVC245									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
IVZ132 On 04/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.61437			0.00	0	0	
Total IVZ132 SPOT									0.00	0	0	
Total For IVZ132									0.00	0	0	
IVZ133 On 06/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.57171			0.00	0	0	
Total IVZ133 SPOT									0.00	0	0	
Total For IVZ133									0.00	0	0	
IVZ134 On 04/05/2023 Spot Bond			7.95000	7.95000	7.95000	98.96534			0.00	0	0	
Total IVZ134 SPOT									0.00	0	0	
Total For IVZ134									0.00	0	0	
IVZ135 On 11/05/2023 Spot Bond			7.95000	7.95000	7.95000	98.81624			0.00	0	0	
Total IVZ135 SPOT									0.00	0	0	
Total For IVZ135									0.00	0	0	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.70200			0.00	0	0	
Total IVZ136 SPOT									0.00	0	0	
Total For IVZ136									0.00	0	0	
IVZ137 On 18/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.65931			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 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	100.03533				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.74665				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.44420				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.64851				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.80491				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.34849				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.22893				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.17717				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.77431				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.60880				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP024 On 12/04/2025 Spot Bond					0.00000	101.78146				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.98671				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	99.90663				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	99.90441				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	100.77176				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	100.78300				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.32000	120.79495	9.32000	120.70379				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.44509				0.00	0	2,150,000.00
Total LGL09 SPOT										0.00	0	2,150,000.00
Total For LGL09										0.00	0	2,150,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	102.73590				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.35658				0.00	1,758,000,000	1,758,000.00
Total LGL11 SPOT										0.00	1,758,000,000	1,758,000.00
Total For LGL11										0.00	1,758,000,000	1,758,000.00
LGL12 On 04/10/2027 Spot Bond					0.00000	102.51743				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.04225				0.00	0	
Total LHC01 SPOT										0.00	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 LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.18658				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.81494				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.83221				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.84947				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.23643				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.25483				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.15000	14.15000	14.15000	100.74049				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.80428				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.76400				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.32828				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.63253				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	99.86561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.33088				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.10613				0.00	0	480,000,00
Total MBP045 SPOT										0.00	0	480,000,00
Total For MBP045										0.00	0	480,000,00
MBP04: On 26/02/2024 Spot Bond					0.00000	100.84104				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.20102				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	99.94342				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.57000	8.57000	8.57000	107.01610				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	102.34138				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	100.69662				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.19375				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.22000	102.92107	9.22000	102.84463				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.77873				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	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
MML04 On 15/03/2028 Spot Bond			9.47000	94.08444	9.47000	93.92162				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.20302				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.11500	102.87336	10.11500	102.78926				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.32226				0.00	0	665,000,00
Total MTN10 SPOT										0.00	0	665,000,00
Total For MTN10										0.00	0	665,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.67077				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.04733				0.00	0	340,000,00
Total MTN13 SPOT										0.00	0	340,000,00
Total For MTN13										0.00	0	340,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.59690				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.33464				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.59904				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.23725				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.45981				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.38882				0.00	0	490,000,00
Total MTN21 SPOT										0.00	0	490,000,00

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 MTN21										0.00	0	490,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.87162				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.16500	99.08629	9.16500	99.01274				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.87175				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.84951				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.70381				0.00	800,000,000	400,000,00
Total MTN26 SPOT										0.00	800,000,000	400,000,00
Total For MTN26										0.00	800,000,000	400,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.22113				0.00	600,000,000	300,000,00
Total MTN27 SPOT										0.00	600,000,000	300,000,00
Total For MTN27										0.00	600,000,000	300,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	100.83376				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.05595				0.00	3,546,600,000	3,146,600,00
Total MTN29 SPOT										0.00	3,546,600,000	3,146,600,00
Total For MTN29										0.00	3,546,600,000	3,146,600,00
MTN30 On 15/09/2028 Spot Bond					0.00000	101.84960				0.00	1,200,000,000	600,000,00
Total MTN30 SPOT										0.00	1,200,000,000	600,000,00
Total For MTN30										0.00	1,200,000,000	600,000,00
MTN31 On 13/09/2025 Spot Bond					0.00000	100.59476				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.81916				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.71002				0.00	2,500,000,000	2,500,000,00

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 MTN33 SPOT										0.00	2,500,000,000	2,500,000,000
Total For MTN33										0.00	2,500,000,000	2,500,000,000
MTN35 On 14/11/2027 Spot Bond					0.00000	101.51485				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.97327				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.79673				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.97042				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.78853				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.78866				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.76245				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.71413				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.03028				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.04371				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.05602				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NAM03 On 01/08/2023 Spot Bond			8.97000	101.85116	8.97000	101.77839				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.08000	102.73842	10.08000	102.65472				0.00	0	14,000,00
Total NAM04 SPOT										0.00	0	14,000,00
Total For NAM04										0.00	0	14,000,00
NBG02 On 30/04/2024 Spot Bond					0.00000	101.49870				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.28507				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.40800				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.27634				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.21855				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.51000	101.32974	8.51000	101.26093				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.72000	102.32797	8.72000	102.25561				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			8.85000	107.15384	8.85000	107.07739				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			8.94500	107.11924	8.94500	107.04202				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.04500	107.44795	9.04500	107.36921				0.00	0	
Total NBK21A SPOT										0.00	0	

Contract 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 NBK21A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			7.69800	110.78759	7.69800	110.71826				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			8.74000	112.07936	8.74000	111.99993				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
NBK25I On 12/02/2025 Spot Bond					0.00000	102.47962				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	94.00758	100.00000	93.32306				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.95753				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			8.66500	110.86943	8.66500	110.79151				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28, On 02/08/2023 Spot Bond			7.73000	102.23366	7.73000	102.17045				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29, On 31/07/2026 Spot Bond			8.81000	106.38108	8.81000	106.30510				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30, On 20/02/2024 Spot Bond			8.54000	101.81569	8.54000	101.74514				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31, On 09/11/2023 Spot Bond			8.31000	104.22021	8.31000	104.14991				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.25278				0.00	0	3,800,000,00
Total NBK35B SPOT										0.00	0	3,800,000,00
Total For NBK35B										0.00	0	3,800,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	103.82873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.40599				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.82983				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.68532				0.00	0	90,000,00
Total NBK43B SPOT										0.00	0	90,000,00
Total For NBK43B										0.00	0	90,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.45609				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.80384				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.31094				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.56809				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.23235				0.00	0	250,000,00
Total NBK52B SPOT										0.00	0	250,000,00
Total For NBK52B										0.00	0	250,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	101.28781				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.22230				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	101.67689				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.43640				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.95899				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.80223				0.00	1,100,000,000	550,000,000
Total NBKB60 SPOT										0.00	1,100,000,000	550,000,000
Total For NBKB60										0.00	1,100,000,000	550,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.56222				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.53860				0.00	354,100,000	354,100,000
Total NBKB62 SPOT										0.00	354,100,000	354,100,000
Total For NBKB62										0.00	354,100,000	354,100,000
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.66954				0.00	0	1,000,000,000
Total NBKB63 SPOT										0.00	0	1,000,000,000
Total For NBKB63										0.00	0	1,000,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	102.05602				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.70402				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.75267				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.75848				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.88623				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.06500	100.74092	10.06500	100.66030				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02121				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.72000	100.89930	9.72000	100.82126				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.02175				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.02246				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.02354				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.48242				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.48242				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.69579				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.98581				0.00	0	60,000,00
Total NGL05 SPOT										0.00	0	60,000,00
Total For NGL05										0.00	0	60,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	101.37622				0.00	16,920,000,000	8,460,000,00
Total NGL06 SPOT										0.00	16,920,000,000	8,460,000,00
Total For NGL06										0.00	16,920,000,000	8,460,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	102.79646				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.49557				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.85470				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	99.92530				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.83418				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.40792				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	101.84526				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	105.91567				0.00	1,000,000,000	713,000,000
Total NGT104 SPOT										0.00	1,000,000,000	713,000,000
Total For NGT104										0.00	1,000,000,000	713,000,000
NGT105 On 22/05/2025 Spot Bond					0.00000	103.17447				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	104.93115				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	104.77299				0.00	0	50,000,000
Total NGT107 SPOT										0.00	0	50,000,000
Total For NGT107										0.00	0	50,000,000
NGT108 On 08/09/2026 Spot Bond					0.00000	103.86046				0.00	0	200,000,000
Total NGT108 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NGT108										0.00	0	200,000,00
NGT10: On 04/11/2026 Spot Bond					0.00000	101.43000				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	101.46250				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.81812				0.00	0	90,000,00
Total NGT111 SPOT										0.00	0	90,000,00
Total For NGT111										0.00	0	90,000,00
NGT11: On 10/12/2027 Spot Bond					0.00000	100.37223				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.30138				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.31884				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.06922				0.00	0	3,500,000,00
Total NHM016 SPOT										0.00	0	3,500,000,00
Total For NHM016										0.00	0	3,500,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.21805				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.65521				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.47241				0.00	0	300,000,00
Total NHM020 SPOT										0.00	0	300,000,00
Total For NHM020										0.00	0	300,000,00
NHM02 On 26/11/2026 Spot Bond					0.00000	102.91971				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.02873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.69110				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	229.62986				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.53500	4.53500	4.53500	215.04243				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.13500	4.13500	4.13500	165.36394				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	114.51885				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			5.46000	5.46000	5.46000	116.41052				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	165.05367				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.50208	3.45000	276.32424				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.04000	4.04000	4.04000	165.64531				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.18000	4.18000	4.18000	221.66005				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			4.32500	217.29524	4.32500	220.19787				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.48000	90.73768	5.48000	116.13754				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.53914				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	146.12347				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.61329				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.86910				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.49238				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.57446				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.81474				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	100.11018				0.00	0	
Total NN039 SPOT										0.00	0	

Contract 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.77237				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.33362				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.11013				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.07168				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.21291				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.51378				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.10194				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.28681				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.06179				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.12384				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.50702				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.14331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.02386				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.25102				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.02386				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.27938				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	98.11651				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.02360				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.01916				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.10000	10.10000	10.10000	102.37608				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.75000	9.75000	9.75000	103.93651				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.77500	9.77500	9.77500	102.66619				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN196 On 22/02/2024 Spot Bond					0.00000	100.73190				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.73328				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	137.90000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.79000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	140.57000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	138.31000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	136.18742				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.54839				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	100.79010				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.54321				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.54677				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	100.23951				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.16125				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.16125				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09: On 27/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.10084				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.96795				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.81860				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.76046				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.78017				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.78825				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.28553				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.79288				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.83668				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.80440				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.03730				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.70339				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.00000	213.85291	5.00000	213.68859				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NRA021 On 30/11/2028 Spot Bond			10.83000	109.80838	10.83000	109.71298				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA021 On 30/11/2028 Spot Bond			100.00000	16.77553	100.00000	16.66379				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	100.90038				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.35116				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.83610				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.31608				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.07596				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.39661				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.62734				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.70701				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.90952				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.92810				0.00	0	
Total NTC39 SPOT										0.00	0	

Contract 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 NTC39										0.00	0	
OML07 On 19/03/2025 Spot Bond			7.99000	105.56159	7.99000	105.49419				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			8.47000	106.68070	8.47000	106.60857				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	100.92210				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.85226				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.04231				0.00	1,200,000,000	600,000,00
Total OML13 SPOT										0.00	1,200,000,000	600,000,00
Total For OML13										0.00	1,200,000,000	600,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.62037				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.30534				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.56081				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	100.76831				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.31283				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.56024				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.20953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
Total PEP04 SPOT									0.00	0	
Total For PEP04									0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.41646			0.00	0	
Total PEP05 SPOT									0.00	0	
Total For PEP05									0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.42366			0.00	0	
Total PEP06 SPOT									0.00	0	
Total For PEP06									0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.88861			0.00	0	
Total PMM57 SPOT									0.00	0	
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.62183			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.60569			0.00	0	
Total PMM59 SPOT									0.00	0	
Total For PMM59									0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.61547			0.00	0	
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.37000	109.45755	8.32000	109.54840			747,833,691,870,000.00	2,239,884,551,000	2,886,481,928,200
Total R186 SPOT									17,833,691,870,000.00	239,884,551,000	386,481,928,200
Total For R186									17,833,691,870,000.00	239,884,551,000	386,481,928,200
R197 On 07/12/2023 Spot Bond			3.30000	333.40192	3.35000	333.07809			271,524,000,000,000.00	82,280,000,000	528,996,799,900
Total R197 SPOT									1,524,000,000,000.00	82,280,000,000	528,996,799,900
Total For R197									1,524,000,000,000.00	82,280,000,000	528,996,799,900
R202 On 07/12/2033 Spot Bond			4.65000	249.06603	4.59000	250.17469			60,087,281,865,000.00	12,921,996,100	82,189,996,100
Total R202 SPOT									10,087,281,865,000.00	12,921,996,100	82,189,996,100
Total For R202									10,087,281,865,000.00	12,921,996,100	82,189,996,100
R2030 On 31/01/2030 Spot Bond			9.98000	91.53858	9.93500	91.67109			264,711,743,112,000.00	2,731,935,044,400	2,602,450,348,900
Total R2030 SPOT									34,711,743,112,000.00	731,935,044,400	602,450,348,900
Total For R2030									34,711,743,112,000.00	731,935,044,400	602,450,348,900
R2032 On 31/03/2032 Spot Bond			10.59000	86.53482	10.54000	86.72186			922,777,325,550,000.00	1,220,281,145,000	1,381,274,993,700
Total R2032 SPOT									12,777,325,550,000.00	220,281,145,000	381,274,993,700
Total For R2032									12,777,325,550,000.00	220,281,145,000	381,274,993,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2035 On 28/02/2035 Spot Bond			11.16500	85.73912	11.15000	85.75039			558,711,613,702,500.00	2,468,312,728,500	1,319,311,843,30
Total R2035 SPOT									58,711,613,702,500.00	468,312,728,500	319,311,843,30
Total For R2035									58,711,613,702,500.00	468,312,728,500	319,311,843,30
R2037 On 31/01/2037 Spot Bond			11.45000	81.01531	11.43000	81.05714			498,423,472,480,000.00	1,353,574,102,400	1,801,983,373,10
Total R2037 SPOT									18,423,472,480,000.00	353,574,102,400	301,983,373,10
Total For R2037									18,423,472,480,000.00	353,574,102,400	301,983,373,10
R2040 On 31/01/2040 Spot Bond			11.62500	82.12458	11.61000	82.14089			970,730,451,337,500.00	2,406,084,339,900	1,563,968,473,90
Total R2040 SPOT									10,730,451,337,500.00	406,084,339,900	563,968,473,90
Total For R2040									10,730,451,337,500.00	406,084,339,900	563,968,473,90
R2044 On 31/01/2044 Spot Bond			11.74500	78.16436	11.74000	78.12160			860,454,147,230,000.00	924,687,454,000	1,773,815,703,60
Total R2044 SPOT									10,454,147,230,000.00	924,687,454,000	773,815,703,60
Total For R2044									10,454,147,230,000.00	924,687,454,000	773,815,703,60
R2048 On 28/02/2048 Spot Bond			11.61500	77.43895	11.60500	77.43222			435,593,735,227,000.00	2,878,656,369,800	1,982,367,416,80
Total R2048 SPOT									15,593,735,227,000.00	878,656,369,800	382,367,416,80
Total For R2048									15,593,735,227,000.00	878,656,369,800	382,367,416,80
R209 On 31/03/2036 Spot Bond			11.20500	66.41678	11.18500	66.45908			052,675,396,859,000.00	1,432,635,019,800	629,126,597,00
Total R209 SPOT									12,675,396,859,000.00	432,635,019,800	529,126,597,00
Total For R209									12,675,396,859,000.00	432,635,019,800	529,126,597,00
R210 On 31/03/2028 Spot Bond			3.77000	222.94692	3.82500	222.22965			37,739,769,907,190.00	10,010,549,047	316,362,099,50
Total R210 SPOT									17,739,769,907,190.00	10,010,549,047	316,362,099,50
Total For R210									17,739,769,907,190.00	10,010,549,047	316,362,099,50
R213 On 28/02/2031 Spot Bond			10.36000	82.63371	10.30500	82.82440			404,921,530,836,000.00	1,004,336,055,100	1,248,995,527,20
Total R213 SPOT									14,921,530,836,000.00	004,336,055,100	248,995,527,20
Total For R213									14,921,530,836,000.00	004,336,055,100	248,995,527,20
R214 On 28/02/2041 Spot Bond			11.48000	62.95031	11.47000	62.94569			585,820,402,100,000.00	399,461,707,500	482,891,197,10
Total R214 SPOT									15,820,402,100,000.00	399,461,707,500	482,891,197,10
Total For R214									15,820,402,100,000.00	399,461,707,500	482,891,197,10
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.94548			0.00	500,000,000	500,000,00
Total RDFB15 SPOT									0.00	500,000,000	500,000,00
Total For RDFB15									0.00	500,000,000	500,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.33532			0.00	1,800,000,000	900,000,00
Total RDFB17 SPOT									0.00	1,800,000,000	900,000,00
Total For RDFB17									0.00	1,800,000,000	900,000,00
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.58884			0.00	0	0
Total RDFB18 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 Interc
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.09404				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.43837				0.00	800,000,000	400,000,000
Total RDFB21 SPOT										0.00	800,000,000	400,000,000
Total For RDFB21										0.00	800,000,000	400,000,000
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.15266				0.00	2,000,000,000	1,000,000,000
Total RDFB24 SPOT										0.00	2,000,000,000	1,000,000,000
Total For RDFB24										0.00	2,000,000,000	1,000,000,000
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.96300				0.00	1,200,000,000	600,000,000
Total RDFB26 SPOT										0.00	1,200,000,000	600,000,000
Total For RDFB26										0.00	1,200,000,000	600,000,000
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.21275				0.00	0	400,000,000
Total RDFB27 SPOT										0.00	0	400,000,000
Total For RDFB27										0.00	0	400,000,000
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.33571				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	99.82865				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.04915				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.05067				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.36793				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.37114				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.42882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.05734				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	100.59076				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.22396				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.30429				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	101.87131				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.60362				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.43173				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.48739				0.00	0	70,000,00
Total RED704 SPOT										0.00	0	70,000,00
Total For RED704										0.00	0	70,000,00
RED70: On 17/04/2023 Spot Bond					0.00000	102.75206				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.43591				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.82410				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES52 On 07/05/2024 Spot Bond					0.00000	101.56373				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.02055				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.71491				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.42870				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.22341				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.97021				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.21242				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.01636				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.01604				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.02044				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.01937				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.02526				0.00	0	
Total RFCC1 SPOT										0.00	0	

Contract 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 RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.02419				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.03700				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.03594				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	104.37996				0.00	4,200,000,000	4,200,000,000
Total RN2027 SPOT										0.00	4,200,000,000	4,200,000,000
Total For RN2027										0.00	4,200,000,000	4,200,000,000
RW23 On 10/12/2023 Spot Bond			9.25000	102.94329	9.25000	102.86660				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.40000	98.22740	11.40000	98.13768				0.00	0	110,000,000
Total RW28 SPOT										0.00	0	110,000,000
Total For RW28										0.00	0	110,000,000
RW31 On 30/06/2031 Spot Bond			11.60500	97.71056	11.60500	97.61975				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.40389				0.00	1,000,000,000	500,000,000
Total RWL26 SPOT										0.00	1,000,000,000	500,000,000
Total For RWL26										0.00	1,000,000,000	500,000,000
RWL28 On 30/06/2028 Spot Bond			10.61500	98.69067	10.61500	98.60658				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.40428				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.72308				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			8.99500	106.47039	8.99500	106.39278				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.42991				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.64000	102.23138	8.64000	102.15974				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.00500	100.56994	9.00500	100.49655				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.32000	104.38508	9.32000	104.30674				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.77000	102.02222	8.77000	101.95086				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.76000	101.96081	8.76000	101.88839				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.34500	98.44266	10.34500	98.36040				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.88000	107.99075	8.88000	107.91302				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.44500	109.07096	9.44500	108.98758				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			8.61000	8.61000	8.61000	102.32547				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.73168				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.33443				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.28566				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.69811				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.66942				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.02912				0.00	0	3,970,000,00
Total SBS63 SPOT										0.00	0	3,970,000,00
Total For SBS63										0.00	0	3,970,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	102.15059				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.22590				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.49523				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.90342				0.00	280,200,000	280,200,00
Total SBS68 SPOT										0.00	280,200,000	280,200,00
Total For SBS68										0.00	280,200,000	280,200,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.54849				0.00	0	
Total SBS69 SPOT										0.00	0	

Contract 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 SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.60869				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.33743				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.67886				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.66135				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.05870				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.95806				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.90816				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.53739				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.17059				0.00	2,580,000,000	1,290,000,000
Total SBS79 SPOT										0.00	2,580,000,000	1,290,000,000
Total For SBS79										0.00	2,580,000,000	1,290,000,000
SBS80 On 03/02/2028 Spot Bond			9.51000	9.51000	9.51000	99.84114				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.25000	331.28074	4.25000	331.04629				0.00	0	250,000,000
Total SBSI11 SPOT										0.00	0	250,000,000
Total For SBSI11										0.00	0	250,000,000
SBSI14 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	234.57068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.62181				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS01 On 19/08/2026 Spot Bond					0.00000	100.03978				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.20551				0.00	1,200,000,000	991,000,000
Total SBT103 SPOT										0.00	1,200,000,000	991,000,000
Total For SBT103										0.00	1,200,000,000	991,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	103.70837				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	150,000,000
Total SBT105 SPOT										0.00	0	150,000,000
Total For SBT105										0.00	0	150,000,000
SBT106 On 31/12/2026 Spot Bond					0.00000	100.21617				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	105.01806				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	104.61270				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	100.05527				0.00	0	50,000,000
Total SBT109 SPOT										0.00	0	50,000,000
Total For SBT109										0.00	0	50,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.29580				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.20500	104.00303	9.20500	103.92591				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT204 On 16/04/2024 Spot Bond					0.00000	101.72580				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.38980				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.22716				0.00	0	250,700,00
Total SBT207 SPOT										0.00	0	250,700,00
Total For SBT207										0.00	0	250,700,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.00882				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.19171				0.00	2,000,000,000	1,000,000,00
Total SBT209 SPOT										0.00	2,000,000,000	1,000,000,00
Total For SBT209										0.00	2,000,000,000	1,000,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.61552				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.36834				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.27000	97.34684	9.27000	97.27376				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.16859				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.94602				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.93599				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.96587				0.00	0	
Total SLRA9 SPOT										0.00	0	

Contract 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 SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.98604				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.97601				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.95599				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.98585				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.00603				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.00100				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.99597				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.02579				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.04500	105.46683	9.04500	105.38879				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.61142				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.37135				0.00	0	2,500,000,00
Total SNT06 SPOT										0.00	0	2,500,000,00
Total For SNT06										0.00	0	2,500,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	101.89822				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	102.12649				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.25141				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.73023				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.74026				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.73107				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.74264				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.33195				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.76420				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.52909				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	102.11843				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.14046				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	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
SPG01 On 12/07/2025 Spot Bond					0.00000	101.88139				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.62968				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.24574				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	99.92579				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.88000	4.88000	4.88000	163.17854				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.29500	109.70438	8.29500	109.63092				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.79500	85.33977	9.79500	85.27326				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.56966				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	102.36319				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.75000	104.97739	8.75000	104.90331				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.41000	117.19046	5.41000	117.09632				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.15172				0.00	0	
Total SSN044 SPOT										0.00	0	

Contract 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 SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.36985				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	102.28275				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.38000	4.38000	4.38000	330.75460				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.28500	4.28500	4.28500	164.92092				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.61000	5.61000	5.61000	114.38160				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	114.83692				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.00500	5.00500	5.00500	210.43102				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.60946				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.60234				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.23057				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.22719				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	110.54509				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075: On 15/06/2023 Spot Bond					0.00000	100.58915				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076: On 19/06/2023 Spot Bond					0.00000	100.02102				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077: On 13/07/2023 Spot Bond					0.00000	101.76853				0.00	2,171,200,000	515,200,000
Total SSN078 SPOT										0.00	2,171,200,000	515,200,000
Total For SSN078										0.00	2,171,200,000	515,200,000
SSN078: On 27/08/2024 Spot Bond					0.00000	100.64419				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081: On 12/09/2025 Spot Bond					0.00000	100.29108				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082: On 05/11/2023 Spot Bond					0.00000	101.17926				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083: On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	232.08452				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084: On 21/12/2026 Spot Bond					0.00000	99.23486				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089: On 31/01/2030 Spot Bond					0.00000	99.79557				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098: On 07/06/2023 Spot Bond					0.00000	100.43382				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10(On 31/01/2030 Spot Bond			10.60000	88.75704	10.60000	88.68111				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.05512				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.98500	210.78658	4.98500	213.68228				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.64500	228.74726	5.64500	228.55970				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111(On 31/03/2024 Spot Bond					0.00000	96.73598				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2023 Spot Bond					0.00000	100.34593				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.53121				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.36914				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.13391				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.53453				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.04000	7.04000	7.04000	100.87929				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.36604				0.00	0	
Total SSN161 SPOT										0.00	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 SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	101.43653				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	107.10305				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.74884	110.98797	4.74884	110.90496				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.73317	46.73077	4.73317	113.42735				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	102.44853				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.33613				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.73364				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	101.25774				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	100.78539				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.69758				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.69758				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.66012				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN188 On 23/05/2023 Spot Bond					0.00000	100.66012				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN189 On 30/05/2023 Spot Bond					0.00000	100.54191				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN190 On 14/06/2023 Spot Bond					0.00000	100.22348				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN191 On 15/06/2023 Spot Bond					0.00000	100.20547				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN192 On 15/06/2023 Spot Bond					0.00000	100.20547				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN193 On 20/06/2023 Spot Bond					0.00000	100.09146				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN194 On 20/09/2023 Spot Bond					0.00000	100.09035				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.90673				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.95655				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	100.54941				0.00	0	340,000,00
Total SST203 SPOT										0.00	0	340,000,00
Total For SST203										0.00	0	340,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	103.19548				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
STF002 On 01/02/2026 Spot Bond					0.00000	100.49280				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.81000	100.32306	8.81000	100.25180				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.80506				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.79368				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.73975				0.00	8,500,000,000	4,250,000,000
Total T17A12 SPOT										0.00	8,500,000,000	4,250,000,000
Total For T17A12										0.00	8,500,000,000	4,250,000,000
T17A13 On 21/02/2024 Spot Bond					0.00000	100.81611				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.75177				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.48824				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.75177				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.94000	101.36752	6.94000	101.31023				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.45000	101.40836	7.45000	101.34691				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.67224				0.00	0	
Total T18A11 SPOT										0.00	0	

Contract 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 T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.73944				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.75602				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.75184				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.02000	102.40716	9.02000	102.33231				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.99315				0.00	0	500,000,00
Total TC001 SPOT										0.00	0	500,000,00
Total For TC001										0.00	0	500,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	101.09454				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.91045				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	100.69401				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.97227				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.33285				0.00	0	1,950,000,00
Total TFS159 SPOT										0.00	0	1,950,000,00
Total For TFS159										0.00	0	1,950,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	100.88212				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.57851				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.41099				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.57332				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.85030				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.90257				0.00	129,200,000	129,200,000
Total TFS168 SPOT										0.00	129,200,000	129,200,000
Total For TFS168										0.00	129,200,000	129,200,000
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.44781				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.54032				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.72488				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.80648				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.21164				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.32034				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS17€ On 13/03/2026 Spot Bond					0.00000	100.24798				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17€ On 13/03/2028 Spot Bond					0.00000	100.25295				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.75201				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.22000	101.13617	8.22000	101.06867				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.75619				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.75368				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.49000	100.89568	5.49000	100.85041				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.77210				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.93314				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.80390				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.79804				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.83818				0.00	0	
Total TH16C2 SPOT										0.00	0	

Contract 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 TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.82731				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.97761				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.04844				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.00679				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.78936				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.77683				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.77266				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.81941				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.80021				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.79771				0.00	0	100,000,00
Total TH17C3 SPOT										0.00	0	100,000,00
Total For TH17C3										0.00	0	100,000,00
TH17D: On 21/02/2026 Spot Bond					0.00000	100.97272				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.94193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.92278				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.70424				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.77274				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.58857				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.83121				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.81451				0.00	0	100,000,00
Total TH18C2 SPOT										0.00	0	100,000,00
Total For TH18C2										0.00	0	100,000,00
TH18D: On 21/08/2027 Spot Bond					0.00000	100.91463				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.89795				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.70514				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.70427				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.88000	101.49914	8.88000	101.42728				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	102.25299				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.51939				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.79000	104.82516	8.79000	104.75087				0.00	0	190,000,00
Total TL28 SPOT										0.00	0	190,000,00
Total For TL28										0.00	0	190,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	102.92137				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.08083				0.00	1,400,000,000	4,200,000,00
Total TL30 SPOT										0.00	1,400,000,000	4,200,000,00
Total For TL30										0.00	1,400,000,000	4,200,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.00978				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.46219				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.38039				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.37000	105.01502	9.37000	104.93536				0.00	0	330,000,00
Total TN23 SPOT										0.00	0	330,000,00
Total For TN23										0.00	0	330,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	69.18140	100.00000	68.71804				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.47000	100.99043	9.47000	100.91301			129,102,616,000,000.00		13,632,800,000	8,480,857,00
Total TN25 SPOT									129,102,616,000,000.00	13,632,800,000	8,480,857,00	
Total For TN25									129,102,616,000,000.00	13,632,800,000	8,480,857,00	
TN25/R On 19/08/2025 Spot Bond			100.00000	23.21649	100.00000	23.06098				0.00	0	
Total TN25/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.84000	96.32477	10.84000	96.24054			0.00	0	22,163,817,30
Total TN27 SPOT									0.00	0	22,163,817,30
Total For TN27									0.00	0	22,163,817,30
TN27/R On 14/11/2027 Spot Bond			100.00000	14.11713	100.00000	14.02258			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.86500	98.75889	10.86500	98.67234			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.49500	99.93771	11.49500	99.84569		2,299,000,000,000.00		200,000,000	1,122,193,70
Total TN30 SPOT								2,299,000,000,000.00		200,000,000	1,122,193,70
Total For TN30								2,299,000,000,000.00		200,000,000	1,122,193,70
TN30/R On 09/10/2030 Spot Bond			8.00000	118.81466	8.00000	118.73787			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.35700	95.53695	12.35700	95.44207			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.64000	91.77049	12.64000	91.67783			0.00	0	622,393,30
Total TN40 SPOT									0.00	0	622,393,30
Total For TN40									0.00	0	622,393,30
TN40/R On 09/10/2040 Spot Bond			10.75000	104.98167	10.75000	104.89111			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.19910			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.26796			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.98000	103.39281	5.98000	102.46076			0.00	0	400,000,00
Total TNI33 SPOT									0.00	0	400,000,00
Total For TNI33									0.00	0	400,000,00
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.16752			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.01551				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.01654				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.01815				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.34000	102.77568	7.34000	102.71464				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.73768				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.75000	104.63870	8.75000	104.56486				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.73768				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.35000	104.16526	8.35000	104.09505				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.85103				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.25682				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.02414				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.02093				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.04170				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.04170				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	93.50833				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	93.05453				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.75360				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.63288				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.15001				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.49564				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.54535				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.24185				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.15350				0.00	0	
Total TWC434 SPOT										0.00	0	

Contract 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 TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.46519				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.21428				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.63241				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.54926				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.45490				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.44510				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.64000	102.20000	10.64000	102.11366				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.91106				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.92230				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.92607				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.99103				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0' On 15/05/2024 Spot Bond					0.00000	100.90605				0.00	0	82,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total UU1A07 SPOT										0.00	0	82,000,00
Total For UU1A07										0.00	0	82,000,00
UU1A07 On 15/05/2026 Spot Bond					0.00000	101.00602				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A08 On 15/05/2026 Spot Bond			10.33500	10.33500	10.33500	102.54993				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.00602				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B01 On 15/05/2026 Spot Bond					0.00000	101.03000				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.13581				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C01 On 15/05/2026 Spot Bond					0.00000	101.15576				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C02 On 15/05/2026 Spot Bond					0.00000	101.12584				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.60687				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.82922				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.66988				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.60191				0.00	400,000,000	200,000,00
Total VKE18 SPOT										0.00	400,000,000	200,000,00
Total For VKE18										0.00	400,000,000	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE19 On 27/08/2025 Spot Bond					0.00000	100.98929				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.61183				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.99210				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.29e+017	571,599,846,171	374,770,771,700
Total for SPOT :										2.29e+017	571,599,846,171	374,770,771,700
Total Futures										2.29e+017	571,599,853,606	374,772,074,570
Total Options										0.00	0	124,770
Grand Total:										2.29e+017	571,599,853,606	374,772,199,340