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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/03/2023

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			11.86904	75.44804	11.99192	74.86113			0.00	0	
ES33 On 03/08/2023 Bond Future			11.99883	77.01586	12.14198	76.34620			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.13193	74.85044	12.29483	74.10422			0.00	0	
ES33 On 01/02/2024 Bond Future			12.28182	76.40666	12.45489	75.63126			0.00	0	
ES33 On 02/05/2024 Bond Future			12.44663	74.15633	12.62771	73.36361			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.29302	72.67404	12.41011	72.02162			0.00	0	
ES42 On 03/08/2023 Bond Future			12.41480	74.18437	12.54884	73.45046			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.53895	71.49233	12.68975	70.68158			0.00	0	
ES42 On 01/02/2024 Bond Future			12.67086	72.97781	12.82986	72.13805			0.00	0	
ES42 On 02/05/2024 Bond Future			12.81921	70.19153	12.98510	69.33290			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			169.29609	169.29609	169.96243	169.96243			0.00	0	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/08/2023	Bond Future			171.07313	171.07313	171.59300	171.59300			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.69561	174.69561	175.08196	175.08196			0.00	0	
I2025	On	01/02/2024	Bond Future			176.54337	176.54337	176.90453	176.90453			0.00	0	
I2025	On	02/05/2024	Bond Future			180.11932	180.11932	180.47993	180.47993			0.00	0	
Total I2025 Future												0.00	0	5,55
Total For I2025												0.00	0	5,55
I2029	On	04/05/2023	Bond Future			122.38285	122.38285	122.84085	122.84085			0.00	0	2,1'
I2029	On	03/08/2023	Bond Future			124.92594	124.92594	125.27765	125.27765			0.00	0	7'
I2029	On	02/11/2023	Bond Future			126.24567	126.24567	126.49968	126.49968			0.00	0	
I2029	On	01/02/2024	Bond Future			128.87250	128.87250	129.10662	129.10662			0.00	0	
I2029	On	02/05/2024	Bond Future			130.12256	130.12256	130.35808	130.35808			0.00	0	
Total I2029 Future												0.00	0	2,84
Total For I2029												0.00	0	2,84
I2033	On	04/05/2023	Bond Future			116.43136	116.43136	116.31027	116.31027			0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			118.85076	118.85076	118.61750	118.61750			0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			119.95123	119.95123	119.61377	119.61377			0.00	0	
I2033	On	01/02/2024	Bond Future			122.44708	122.44708	122.07887	122.07887			0.00	0	
I2033	On	02/05/2024	Bond Future			123.47289	123.47289	123.09381	123.09381			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	04/05/2023	Bond Future			129.71066	129.71066	129.53381	129.53381			0.00	0	4,6'
I2038	On	03/08/2023	Bond Future			130.44739	130.44739	130.14472	130.14472			0.00	0	
I2038	On	02/11/2023	Bond Future			133.20959	133.20959	132.79092	132.79092			0.00	0	
I2038	On	01/02/2024	Bond Future			133.97055	133.97055	133.51874	133.51874			0.00	0	
I2038	On	02/05/2024	Bond Future			136.68311	136.68311	136.21668	136.21668			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			113.78241	113.78241	113.40050	113.40050			0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			116.14681	116.14681	115.65001	115.65001			0.00	0	
I2046	On	02/11/2023	Bond Future			116.52315	116.52315	115.91912	115.91912			0.00	0	
I2046	On	01/02/2024	Bond Future			118.94740	118.94740	118.30803	118.30803			0.00	0	
I2046	On	02/05/2024	Bond Future			119.21781	119.21781	118.56462	118.56462			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			116.44013	116.44013	116.01169	116.01169			0.00	0	13,3'
I2050	On	03/08/2023	Bond Future			116.67782	116.67782	116.13167	116.13167			0.00	0	
I2050	On	02/11/2023	Bond Future			119.14857	119.14857	118.49304	118.49304			0.00	0	
I2050	On	01/02/2024	Bond Future			119.38851	119.38851	118.69768	118.69768			0.00	0	

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			121.80567	121.80567	121.09622	121.09622			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			8.43070	110.32936	8.47225	110.19709		5.40	2,240,899,630.96	20,311	87,3
R186	On	03/08/2023	Bond Future			8.44029	107.28821	8.51948	107.05190		5.15	2,167,221,842.00	20,200	20,20
R186	On	02/11/2023	Bond Future			8.43364	109.53485	8.55265	109.20351		4.69	121,474,148.65	1,109	1,10
R186	On	01/02/2024	Bond Future			8.44150	106.48151	8.58002	106.12397		4.34	0.00	0	
R186	On	02/05/2024	Bond Future			8.47629	108.61037	8.63103	108.24311		3.81	0.00	0	
Total R186 Future												4,529,595,621.61	41,620	108,62
R186	On	04/05/2023	Bond Future	8.82	Put			354.36000	0.35436	314,240	5.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,477.02000	1.47702	1,569,940	5.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			346.69000	0.34669	307,340	5.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,500.86000	1.50086	1,594,440	5.87	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			339.16000	0.33916	300,470	5.87	0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,197.09000	10.19709	10,329,360	4.02	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			546.46000	0.54646	590,540	5.19	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			904.26000	0.90426	816,070	5.19	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,453.30000	1.45330	1,545,450	5.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,867.58000	3.86758	4,051,210	5.73	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			307.68000	0.30768	255,000	5.73	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,892.16000	3.89216	4,076,320	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			303.72000	0.30372	251,570	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,842.88000	3.84288	4,026,000	5.72	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			311.53000	0.31153	258,340	5.72	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			818.69000	0.81869	698,820	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,133.64000	3.13364	3,345,850	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			811.91000	0.81191	692,780	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,639.96000	2.63996	2,834,360	5.00	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			996.47000	0.99647	859,530	5.00	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,374.36000	5.37436	5,648,110	5.65	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			342.64000	0.34264	285,050	5.65	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			3,093.20000	3.09320	3,303,930	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			825.52000	0.82552	704,910	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,113.40000	3.11340	3,324,870	5.12	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,343.08000	3.34308	3,545,790	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			956.98000	0.95698	802,150	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,305.62000	3.30562	3,506,880	4.83	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			969.57000	0.96957	813,290	4.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R186	On	01/02/2024	Bond Future	9.51	Call		3,324.34000	3.32434	3,526,320	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		963.26000	0.96326	807,700	4.84	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,576.68000	2.57668	2,270,530	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,078.94000	1.07894	1,140,760	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,562.88000	2.56288	2,257,440	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,058.78000	1.05878	1,119,200	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,590.96000	2.59096	2,284,120	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,068.62000	1.06862	1,129,730	3.60	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											4,529,595,621.61	41,620	112,45
R197	On	04/05/2023	Bond Future			336.88674	336.88674	336.99084	336.99084		0.00	0	30
R197	On	03/08/2023	Bond Future			334.80400	334.80400	334.59801	334.59801		0.00	0	
R197	On	02/11/2023	Bond Future			341.89345	341.89345	341.40139	341.40139		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			253.95306	253.95306	252.38378	252.38378		0.00	0	4,96
R202	On	03/08/2023	Bond Future			254.40549	254.40549	252.56872	252.56872		0.00	0	46
R202	On	02/11/2023	Bond Future			259.79253	259.79253	257.70406	257.70406		0.00	0	
R202	On	01/02/2024	Bond Future			260.24956	260.24956	258.07051	258.07051		0.00	0	
R202	On	02/05/2024	Bond Future			265.51946	265.51946	263.28533	263.28533		0.00	0	
Total R202 Future											0.00	0	5,42
Total For R202											0.00	0	5,42
R2030	On	04/05/2023	Bond Future			9.84778	93.20436	9.95674	92.70900	8.82	3,209,678,545.32	34,437	76,66
R2030	On	03/08/2023	Bond Future			9.92927	91.11104	10.06378	90.51845	9.05	2,705,177,888.64	29,691	37,77
R2030	On	02/11/2023	Bond Future			9.99942	93.01894	10.15881	92.33785	8.64	0.00	0	
R2030	On	01/02/2024	Bond Future			10.08557	90.92715	10.25799	90.21448	8.45	0.00	0	
R2030	On	02/05/2024	Bond Future			10.19672	92.74442	10.37935	92.01560	7.95	0.00	0	
Total R2030 Future											5,914,856,433.96	64,128	114,44
R2030	On	04/05/2023	Bond Future	12.57	Call		10,923.90000	10.92390	11,418,880	12.97	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		7,177.14000	7.17714	7,664,340	12.28	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		1,745.80000	1.74580	1,363,160	7.87	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		8,855.80000	8.85580	9,348,410	12.97	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		6.86000	0.00686	4,110	12.97	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		10,654.12000	10.65412	11,148,980	12.97	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		1.10000	0.00110	0,600	12.97	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		2,891.37000	2.89137	3,289,780	10.16	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		0.82000	0.00082	0,440	12.97	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call		3,303.58000	3.30358	3,721,550	10.39	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 04/05/2023 Bond Future	10.65	Put			230.05000	0.23005	152,660	10.39		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			6,045.68000	6.04568	6,524,850	11.77		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			42.73000	0.04273	26,540	11.77		0.00	0	11
R2030 On 04/05/2023 Bond Future	10.42	Call			2,456.90000	2.45690	2,829,610	9.88		0.00	0	41
R2030 On 04/05/2023 Bond Future	11.62	Put			20.92000	0.02092	12,760	12.28		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			2,817.87000	2.81787	3,212,340	10.11		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			310.55000	0.31055	209,660	10.11		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,854.56000	2.85456	3,251,040	10.14		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			303.52000	0.30352	204,640	10.14		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			388.28000	0.38828	265,630	9.88		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			296.64000	0.29664	199,690	10.16		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			630.00000	0.63000	785,800	8.20		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			1,435.23000	1.43523	1,095,670	8.20		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,138.46000	1.13846	1,380,610	8.82		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			942.73000	0.94273	689,520	8.82		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			6.41000	0.00641	4,410	5.51		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			4,330.33000	4.33033	3,832,970	5.51		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			306.05000	0.30605	386,730	7.59		0.00	0	11
R2030 On 04/05/2023 Bond Future	9.58	Put			2,033.36000	2.03336	1,618,680	7.59		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			434.87000	0.43487	547,590	7.87		0.00	0	41
R2030 On 03/08/2023 Bond Future	12.59	Put			71.33000	0.07133	48,450	10.94		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Call			2,825.92000	2.82592	3,164,860	9.37		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Put			1,365.76000	1.36576	1,112,110	9.37		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,554.48000	3.55448	3,940,370	9.60		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.36	Call			5,909.11000	5.90911	6,395,510	10.29		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,027.80000	1.02780	821,100	9.60		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,838.73000	5.83873	6,323,000	10.27		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			450.98000	0.45098	342,660	10.27		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			440.20000	0.44020	334,010	10.29		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			10,348.41000	10.34841	10,918,120	10.94		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			11,437.13000	11.43713	12,015,810	10.94		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			40.17000	0.04017	26,260	10.94		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Call			5,873.96000	5.87396	6,359,290	10.28		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			445.62000	0.44562	338,360	10.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,207.10000	4.20710	4,676,490	9.30		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,449.04000	1.44904	1,237,340	9.30		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,389.00000	1.38900	1,602,700	8.40		0.00	0	88
R2030 On 02/11/2023 Bond Future	9.57	Put			3,937.29000	3.93729	3,469,900	8.40		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			2,300.91000	2.30091	2,630,380	8.69		0.00	0	88
R2030 On 02/11/2023 Bond Future	11.57	Put			767.96000	0.76796	646,840	9.97		0.00	0	88

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2030 On 02/11/2023 Bond Future	10.80	Call			4,149.65000	4.14965	4,616,160	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,473.45000	1.47345	1,258,870	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			4,178.21000	4.17821	4,646,420	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Put			2,679.61000	2.67961	2,327,990	8.69		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,461.07000	1.46107	1,248,190	9.29		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Call			6,527.71000	6.52771	7,087,680	9.97		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Put			3,225.62000	3.22562	2,805,680	8.34		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Call			5,598.83000	5.59883	6,078,910	9.29		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,398.69000	1.39869	1,166,100	9.29		0.00	0	1,36
R2030 On 01/02/2024 Bond Future	11.35	Call			5,716.08000	5.71608	6,201,050	9.32		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			1,562.80000	1.56280	1,775,870	8.10		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,448.88000	4.44888	3,949,280	8.10		0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			2,172.63000	2.17263	2,442,690	8.25		0.00	0	1,36
R2030 On 01/02/2024 Bond Future	9.93	Put			3,534.38000	3.53438	3,091,770	8.25		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			813.56000	0.81356	663,280	9.95		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Call			2,448.24000	2.44824	2,740,970	8.34		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.36	Call			5,745.35000	5.74535	6,231,540	9.33		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,351.76000	1.35176	1,125,280	9.33		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			5,774.66000	5.77466	6,262,070	9.34		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,342.44000	1.34244	1,117,180	9.34		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Call			8,007.29000	8.00729	8,569,680	9.95		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,361.13000	1.36113	1,133,430	9.32		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			4,235.75000	4.23575	3,841,960	7.68		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,955.64000	1.95564	2,292,670	7.69		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			4,211.19000	4.21119	3,819,400	7.69		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,972.11000	1.97211	2,311,540	7.70		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			4,186.72000	4.18672	3,797,330	7.70		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,939.24000	1.93924	2,274,270	7.68		0.00	0	
Total R2030 Option										0.00	0	14,80
Total For R2030										5,914,856,433.96	64,128	129,24
R2032 On 04/05/2023 Bond Future			10.49514	88.08265	10.63330	87.36759		10.53		1,279,136,243.30	14,522	165,67
R2032 On 03/08/2023 Bond Future			10.58526	89.89137	10.74582	89.07928		11.05		623,846,107.80	6,940	9,56
R2032 On 02/11/2023 Bond Future			10.67432	87.61260	10.85702	86.70998		11.25		0.00	0	
R2032 On 01/02/2024 Bond Future			10.77547	89.41441	10.96982	88.47722		10.51		0.00	0	
R2032 On 02/05/2024 Bond Future			10.89438	87.04429	11.09837	86.08594		10.29		0.00	0	
Total R2032 Future										1,902,982,351.10	21,462	175,20
R2032 On 04/05/2023 Bond Future	9.80	Call			24.44000	0.02444	12,300	6.52		0.00	0	50
R2032 On 04/05/2023 Bond Future	13.43	Call			12,941.83000	12.94183	13,656,690	15.69		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Put			0.41000	0.00041	0,210	15.69		0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/05/2023 Bond Future	10.89	Call			2,027.36000	2.02736	2,444,520	10.98		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Call			2,662.73000	2.66273	3,156,610	11.51		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			502.47000	0.50247	281,290	11.51		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.69	Call			1,366.00000	1.36600	1,675,900	10.32		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			3,307.56000	3.30756	2,585,010	7.62		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			3,937.90000	3.93790	4,532,040	12.40		0.00	0	4:
R2032 On 04/05/2023 Bond Future	11.37	Put			252.69000	0.25269	131,770	12.40		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,991.88000	1.99188	2,404,070	10.95		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			734.14000	0.73414	431,270	10.95		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			443.56000	0.44356	531,340	8.87		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.89	Put			719.15000	0.71915	421,250	10.98		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			2,432.67000	2.43267	2,900,830	11.33		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			571.85000	0.57185	324,950	11.33		0.00	0	13,0:
R2032 On 04/05/2023 Bond Future	10.53	Put			1,456.32000	1.45632	957,240	9.76		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,161.39000	1.16139	1,430,350	10.07		0.00	0	4:
R2032 On 04/05/2023 Bond Future	10.62	Put			1,229.89000	1.22989	783,790	10.07		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,074.78000	1.07478	669,620	10.32		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.87	Call			1,956.64000	1.95664	2,363,820	10.91		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			749.41000	0.74941	441,530	10.91		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Put			4,457.36000	4.45736	3,730,160	6.52		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			37.22000	0.03722	22,760	6.76		0.00	0	6,5:
R2032 On 04/05/2023 Bond Future	9.85	Put			4,195.88000	4.19588	3,466,360	6.76		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			127.34000	0.12734	119,850	7.62		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.30	Put			2,181.87000	2.18187	1,554,590	8.87		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			922.41000	0.92241	1,138,390	9.76		0.00	0	7:
R2032 On 03/08/2023 Bond Future	11.75	Put			803.73000	0.80373	611,770	12.22		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,700.85000	5.70085	6,322,710	12.23		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			794.78000	0.79478	604,550	12.23		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			432.70000	0.43270	535,280	10.37		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	11.90	Call			6,232.62000	6.23262	6,877,650	12.40		0.00	0	5,0:
R2032 On 03/08/2023 Bond Future	11.90	Put			678.49000	0.67849	511,430	12.40		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,332.42000	1.33242	1,591,020	10.63		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	9.60	Put			6,453.36000	6.45336	5,743,850	10.37		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,612.18000	3.61218	3,058,690	10.63		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,663.25000	5.66325	6,283,380	12.22		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,738.51000	5.73851	6,362,080	12.24		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			785.92000	0.78592	597,400	12.24		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,321.81000	2.32181	1,938,440	11.74		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			4,156.96000	4.15696	4,678,320	11.75		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,304.30000	2.30430	1,923,040	11.75		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	11.22	Call		4,096.90000	4.09690	4,614,030	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		2,339.69000	2.33969	1,954,200	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,126.76000	4.12676	4,646,010	11.74	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,935.82000	3.93582	3,413,370	10.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,954.79000	5.95479	6,576,250	11.28	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,962.10000	1.96210	1,646,370	11.28	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,986.69000	5.98669	6,609,780	11.29	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,949.03000	1.94903	1,634,930	11.29	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,485.06000	1.48506	1,741,910	9.91	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Call		6,018.93000	6.01893	6,643,630	11.30	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,936.33000	1.93633	1,623,840	11.30	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,611.92000	8.61192	9,343,690	12.05	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,164.54000	1.16454	959,120	12.05	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		2,923.46000	2.92346	3,338,200	10.32	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,245.60000	6.24560	5,565,260	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,159.41000	5.15941	4,552,360	9.95	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,523.07000	2.52307	2,876,350	9.95	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,131.17000	5.13117	4,526,100	9.95	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,543.44000	2.54344	2,898,700	9.96	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,103.07000	5.10307	4,499,980	9.96	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,502.79000	2.50279	2,854,090	9.95	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											1,902,982,351.10	21,462	211,15
R2035	On	04/05/2023	Bond Future			11.07792	87.34032	11.19003	86.68989	13.27	554,349,011.04	6,347	152,16
R2035	On	03/08/2023	Bond Future			11.17638	89.13382	11.30736	88.38832	14.07	1,013,986,336.32	11,376	14,30
R2035	On	02/11/2023	Bond Future			11.27753	86.49336	11.42664	85.66071	14.38	0.00	0	
R2035	On	01/02/2024	Bond Future			11.39300	88.27236	11.55125	87.40663	13.20	0.00	0	
R2035	On	02/05/2024	Bond Future			11.51507	85.53131	11.68010	84.64674	12.71	0.00	0	
Total R2035 Future											1,568,335,347.36	17,723	166,45
R2035	On	04/05/2023	Bond Future	9.85	Call		6.75000	0.00675	12,850	11.99	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.87	Call		4,089.50000	4.08950	4,657,540	14.28	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,448.36000	1.44836	1,814,350	13.21	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,015.80000	4.01580	3,466,900	12.31	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,469.92000	10.46992	11,117,970	16.32	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		6.26000	0.00626	3,880	16.32	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,766.45000	3.76645	4,320,700	14.16	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		347.16000	0.34716	250,980	14.16	0.00	0	1,00
R2035	On	04/05/2023	Bond Future	11.05	Call		1,002.80000	1.00280	1,299,210	12.96	0.00	0	70
R2035	On	04/05/2023	Bond Future	11.87	Put		290.37000	0.29037	207,980	14.28	0.00	0	70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 04/05/2023 Bond Future	12.46	Call			6,959.37000	6.95937	7,590,860	15.22		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			56.84000	0.05684	37,900	15.22		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			1,417.84000	1.41784	1,779,540	13.19		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,360.33000	1.36033	1,071,600	13.19		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			1,443.96000	1.44396	1,142,450	13.15		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,333.23000	1.33323	1,048,790	13.21		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,479.23000	1.47923	1,849,380	13.22		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,306.53000	1.30653	1,026,250	13.22		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			250.00000	0.25000	366,980	12.36		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			3,753.21000	3.75321	3,219,760	12.36		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			8,261.38000	8.26138	7,617,050	11.99		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			120.36000	0.12036	187,710	12.16		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			4,732.58000	4.73258	4,149,500	12.16		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			206.47000	0.20647	308,000	12.31		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			1,816.31000	1.81631	1,462,290	12.96		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,328.27000	1.32827	1,677,190	13.15		0.00	0	48
R2035 On 03/08/2023 Bond Future	11.99	Call			5,248.19000	5.24819	5,815,710	15.12		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,507.97000	1.50797	1,329,990	15.12		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,286.50000	5.28650	5,855,550	15.13		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,493.25000	1.49325	1,316,800	15.13		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,209.97000	5.20997	5,775,940	15.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,522.83000	1.52283	1,343,300	15.10		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,725.97000	1.72597	2,074,470	13.54		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,371.22000	6.37122	5,887,070	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,834.99000	2.83499	3,295,080	13.97		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			3,727.36000	3.72736	3,413,540	14.28		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,664.31000	3.66431	4,185,070	14.29		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,559.92000	4.55992	4,187,360	13.97		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,701.15000	3.70115	3,389,260	14.29		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,693.73000	3.69373	4,216,400	14.30		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,675.10000	3.67510	3,365,120	14.30		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			8,714.24000	8.71424	9,434,600	16.08		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,315.67000	1.31567	1,203,380	16.08		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,635.01000	3.63501	4,153,840	14.28		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,865.65000	2.86565	2,574,250	13.94		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			2,009.15000	2.00915	2,302,030	12.52		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,288.35000	7.28835	6,715,500	12.52		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			3,077.67000	3.07767	3,466,190	12.85		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			6,219.90000	6.21990	6,791,350	13.92		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,900.45000	2.90045	2,606,170	13.92		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	01/02/2024	Bond Future	12.19	Call		6,253.74000	6.25374	6,826,630	13.93	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		5,466.57000	5.46657	4,989,360	12.85	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,883.00000	2.88300	2,590,160	13.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,287.62000	6.28762	6,861,950	13.94	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		10,860.42000	10.86042	11,577,910	15.33	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,336.53000	1.33653	1,188,290	15.33	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.21	Put		5,861.92000	5.86192	5,303,420	12.29	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,261.00000	3.26100	3,583,650	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,926.64000	5.92664	5,364,720	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,283.96000	3.28396	3,608,320	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,894.03000	5.89403	5,333,820	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,307.36000	3.30736	3,633,430	12.29	0.00	0	
Total R2035 Option											0.00	0	8,36
Total For R2035											1,568,335,347.36	17,723	174,87
R2037	On	04/05/2023	Bond Future			11.35644	82.63981	11.47345	81.95794	14.30	198,914,022.67	2,407	60,78
R2037	On	03/08/2023	Bond Future			11.46411	80.07908	11.59918	79.30631	15.99	184,181,884.00	2,300	74,65
R2037	On	02/11/2023	Bond Future			11.56255	81.75602	11.71458	80.90043	15.55	0.00	0	
R2037	On	01/02/2024	Bond Future			11.67359	79.18191	11.83431	78.29362	15.07	0.00	0	
R2037	On	02/05/2024	Bond Future			11.80015	80.76324	11.96739	79.85607	13.80	0.00	0	
Total R2037 Future											383,095,906.67	4,707	135,41
R2037	On	04/05/2023	Bond Future	11.30	Put		1,964.88000	1.96488	1,579,900	13.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		3,155.40000	3.15540	3,698,120	15.07	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		519.51000	0.51951	380,360	15.07	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		11,634.04000	11.63404	12,314,720	17.71	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		2,850,000	0.00285	1,660	17.71	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		975.20000	0.97520	1,276,620	13.98	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		951.05000	0.95105	1,247,940	13.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		1,930.07000	1.93007	1,549,620	13.98	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		999.73000	0.99973	1,305,660	14.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		1,895.70000	1.89570	1,519,760	14.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,495.23000	2.49523	2,988,880	14.79	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		748.63000	0.74863	560,410	14.79	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		335.15000	0.33515	483,770	13.43	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		3,452.99000	3.45299	2,919,740	13.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		438.06000	0.43806	617,510	13.54	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,067.99000	3.06799	2,565,570	13.54	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,828.30000	1.82830	1,611,410	16.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,744.14000	4.74414	5,301,940	17.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,811.08000	1.81108	1,596,110	17.00	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 03/08/2023 Bond Future	10.30	Call			467.37000	0.46737	606,720	14.70		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			8,379.41000	8.37941	7,745,990	14.70		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			4,780.78000	4.78078	5,340,330	17.02		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			1,794.01000	1.79401	1,580,790	17.02		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			1,435.06000	1.43506	1,733,790	15.26		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	11.00	Put			4,948.69000	4.94869	4,474,650	15.26		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			4,707.59000	4.70759	5,263,470	16.99		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,171.89000	4.17189	3,821,330	15.33		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,302.37000	3.30237	3,803,310	15.30		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,229.19000	4.22919	3,874,540	15.30		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,330.53000	3.33053	3,833,520	15.32		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,200.58000	4.20058	3,847,980	15.32		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,358.55000	3.35855	3,863,580	15.33		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,238.35000	3.23835	2,929,760	15.75		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			5,869.04000	5.86904	6,450,250	15.76		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,219.24000	3.21924	2,912,160	15.76		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			5,803.29000	5.80329	6,381,200	15.74		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,257.84000	3.25784	2,947,460	15.74		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			5,836.00000	5.83600	6,415,700	15.75		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			3,269.13000	3.26913	3,601,930	13.32		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			6,182.62000	6.18262	5,608,250	13.32		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			3,292.29000	3.29229	3,626,830	13.33		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			6,149.08000	6.14908	5,576,450	13.33		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			3,246.06000	3.24606	3,577,110	13.32		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			6,216.30000	6.21630	5,640,180	13.32		0.00	0	
Total R2037 Option										0.00	0	6,20
Total For R2037										383,095,906.67	4,707	141,61
R2040 On 04/05/2023 Bond Future			11.57196	83.56399	11.69383	82.80961		15.24		658,484,241.20	7,880	44,24
R2040 On 03/08/2023 Bond Future			11.68127	80.77182	11.82067	79.92422		17.09		636,481,941.60	7,880	106,07
R2040 On 02/11/2023 Bond Future			11.78139	82.46325	11.93719	81.53078		16.64		0.00	0	
R2040 On 01/02/2024 Bond Future			11.89364	79.65328	12.05801	78.68649		16.17		0.00	0	
R2040 On 02/05/2024 Bond Future			12.02023	81.24368	12.19111	80.25657		14.83		0.00	0	
Total R2040 Future										1,294,966,182.80	15,760	150,34
R2040 On 04/05/2023 Bond Future	10.17	Call			2.86000	0.00286	5,910	13.75		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			10,286.05000	10.28605	9,534,720	13.75		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			19.42000	0.01942	12,030	18.36		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			811.83000	0.81183	1,096,760	14.68		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			726.85000	0.72685	535,450	15.80		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			219.93000	0.21993	334,770	14.09		0.00	0	68

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/05/2023 Bond Future	10.92	Put			5,124.08000	5.12408	4,451,390	13.95		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,384.61000	6.38461	7,098,340	17.17		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			122.42000	0.12242	81,770	17.17		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			9,765.65000	9.76565	10,512,640	18.36		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			790.01000	0.79001	1,070,050	14.66		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,500.60000	2.50060	2,026,260	14.66		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,458.96000	2.45896	1,989,510	14.68		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			926.54000	0.92654	1,235,870	14.76		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,257.49000	2.25749	1,812,440	14.76		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			2,869.63000	2.86963	3,432,610	15.80		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			58.51000	0.05851	99,380	13.73		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,338.94000	6.33894	5,625,430	13.73		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			140.46000	0.14046	222,150	13.95		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,466.37000	4.46637	3,826,830	14.09		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			768.57000	0.76857	1,043,830	14.64		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,542.71000	2.54271	2,063,590	14.64		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,193.50000	2.19350	1,931,490	17.92		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,528.80000	4.52880	5,110,310	17.88		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,234.09000	2.23409	1,968,000	17.88		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,565.89000	4.56589	5,149,620	17.90		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,213.62000	2.21362	1,949,750	17.90		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,603.27000	4.60327	5,188,860	17.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,069.33000	3.06933	3,574,370	16.12		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,109.11000	5.10911	4,681,680	16.12		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,014.75000	3.01475	3,515,150	16.10		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,178.07000	5.17807	4,746,000	16.10		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,041.98000	3.04198	3,544,700	16.11		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,143.49000	5.14349	4,713,740	16.11		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,851.54000	3.85154	3,576,430	16.61		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,501.37000	5.50137	6,194,700	16.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,828.53000	3.82853	3,555,070	16.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,434.99000	5.43499	6,124,750	16.60		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,874.95000	3.87495	3,597,920	16.60		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,468.01000	5.46801	6,159,690	16.61		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,203.02000	3.20302	3,766,380	14.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,640.33000	6.64033	6,216,580	14.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,227.28000	3.22728	3,792,740	14.27		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,603.48000	6.60348	6,181,830	14.27		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,179.18000	3.17918	3,740,430	14.25		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,677.68000	6.67768	6,251,820	14.25		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2040 Option									0.00	0	3,95
Total For R2040									1,294,966,182.80	15,760	154,33
R2044 On 04/05/2023 Bond Future			11.68097	79.63118	11.82288	78.74946		16.31	371,877,610.60	4,670	62,33
R2044 On 03/08/2023 Bond Future			11.78776	76.88346	11.94721	75.90980		18.33	624,139,928.28	8,118	24,37
R2044 On 02/11/2023 Bond Future			11.88551	78.49345	12.06139	77.43565		17.86	0.00	0	
R2044 On 01/02/2024 Bond Future			11.99466	75.72700	12.17963	74.63304		17.41	0.00	0	
R2044 On 02/05/2024 Bond Future			12.11703	77.23884	12.30917	76.12216		15.99	0.00	0	
Total R2044 Future									996,017,538.88	12,788	86,72
R2044 On 04/05/2023 Bond Future	11.41	Call			566.15000	0.56615	822,900	15.67	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			1,357.46000	1.35746	1,801,820	16.31	0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			1,808.17000	1.80817	1,370,810	16.31	0.00	0	4,4
R2044 On 04/05/2023 Bond Future	12.00	Call			2,200.30000	2.20030	2,774,110	16.80	0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			1,123.19000	1.12319	815,280	16.80	0.00	0	4,4
R2044 On 04/05/2023 Bond Future	12.25	Call			3,222.58000	3.22258	3,901,100	17.31	0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,179.29000	3.17929	2,554,320	15.67	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			583.39000	0.58339	845,380	15.69	0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,131.49000	3.13149	2,511,760	15.69	0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			600.89000	0.60089	868,140	15.71	0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			667.95000	0.66795	464,750	17.31	0.00	0	1,7
R2044 On 04/05/2023 Bond Future	11.43	Put			3,084.04000	3.08404	2,469,570	15.71	0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Call			3,378.98000	3.37898	3,947,210	18.33	0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			3,061.17000	3.06117	2,655,740	18.33	0.00	0	4,7
R2044 On 03/08/2023 Bond Future	12.15	Call			3,886.31000	3.88631	4,496,170	18.61	0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,677.53000	2.67753	2,313,730	18.61	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			3,921.13000	3.92113	4,533,760	18.63	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,653.58000	2.65358	2,292,550	18.63	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			3,956.06000	3.95606	4,571,280	18.64	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,629.82000	2.62982	2,271,380	18.64	0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			2,605.55000	2.60555	3,100,720	17.90	0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			3,812.85000	3.81285	3,334,360	17.90	0.00	0	3,0
R2044 On 02/11/2023 Bond Future	11.56	Put			5,841.64000	5.84164	5,297,220	17.26	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			2,785.44000	2.78544	3,301,700	17.27	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,803.96000	5.80396	5,262,420	17.27	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			2,733.91000	2.73391	3,244,650	17.25	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,879.52000	5.87952	5,332,460	17.25	0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			2,759.62000	2.75962	3,273,000	17.26	0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			4,943.18000	4.94318	5,661,300	17.45	0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,360.56000	4.36056	3,984,720	17.45	0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			4,974.92000	4.97492	5,695,060	17.46	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044	On	01/02/2024	Bond Future	12.29	Put		4,334.67000	4.33467	3,960,850	17.46		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		4,911.23000	4.91123	5,627,330	17.44		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,386.32000	4.38632	4,008,460	17.44		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,108.52000	7.10852	6,587,240	15.41		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		3,181.56000	3.18156	3,779,290	15.42		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,069.74000	7.06974	6,550,790	15.42		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		3,205.08000	3.20508	3,805,130	15.43		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,030.82000	7.03082	6,514,190	15.43		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		3,157.82000	3.15782	3,753,220	15.41		0.00	0	
Total R2044 Option												0.00	0	18,47
Total For R2044												996,017,538.88	12,788	105,20
R2048	On	04/05/2023	Bond Future			11.64694	78.26193	11.76823	77.49068	17.09		11,552,400,011.16	147,612	77,94
R2048	On	03/08/2023	Bond Future			11.74353	79.86896	11.88100	79.00882	18.18		11,784,665,048.00	147,550	167,54
R2048	On	02/11/2023	Bond Future			11.84172	77.09799	11.99463	76.15622	18.73		0.00	0	
R2048	On	01/02/2024	Bond Future			11.95134	78.68354	12.11241	77.70837	17.24		0.00	0	
R2048	On	02/05/2024	Bond Future			12.06498	75.81382	12.23228	74.81798	16.76		0.00	0	13,00
Total R2048 Future												23,337,065,059.16	295,162	258,45
R2048	On	04/05/2023	Bond Future	10.40	Call			8.38000	0.00838	16,020	15.44	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put			9,573.08000	9.57308	8,809,470	15.44	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call			242.52000	0.24252	363,580	15.93	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put			4,668.58000	4.66858	4,018,390	15.93	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call			533.00000	0.53300	746,010	16.29	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put			3,385.86000	3.38586	2,827,620	16.29	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call			549.69000	0.54969	767,230	16.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put			3,335.37000	3.33537	2,781,660	16.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call			566.82000	0.56682	788,910	16.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put			3,285.41000	3.28541	2,736,250	16.33	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			4,110.01000	4.11001	4,664,100	18.80	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put			2,774.63000	2.77463	2,468,580	18.80	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			4,145.77000	4.14577	4,702,250	18.82	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			2,750.42000	2.75042	2,446,760	18.82	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			4,074.35000	4.07435	4,626,220	18.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			2,799.03000	2.79903	2,490,760	18.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			2,857.09000	2.85709	3,263,230	18.01	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			6,111.63000	6.11163	5,576,000	18.01	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			2,883.42000	2.88342	3,291,150	18.02	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			6,072.36000	6.07236	5,538,320	18.02	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call			2,830.88000	2.83088	3,235,190	18.00	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			6,151.11000	6.15111	5,613,650	18.00	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 01/02/2024 Bond Future	12.15	Call			4.93895000	4.93895	5,599,200	17.44		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,714.58000	4.71458	4,399,660	17.44		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			4,971.31000	4.97131	5,633,350	17.45		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,687.45000	4.68745	4,374,320	17.45		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			4,906.95000	4.90695	5,565,400	17.43		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,742.15000	4.74215	4,425,430	17.43		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			3,034.36000	3.03436	3,524,880	16.03		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			7,771.11000	7.77111	7,265,790	16.03		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			3,057.78000	3.05778	3,550,390	16.04		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			7,728.97000	7.72897	7,225,740	16.04		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			3,010.74000	3.01074	3,499,460	16.03		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			7,813.15000	7.81315	7,306,030	16.03		0.00	0	
Total R2048 Option										0.00	0	3,00
Total For R2048										23,337,065,059.16	295,162	261,45
R209 On 04/05/2023 Bond Future			11.10448	67.78704	11.22593	67.16715		15.01		0.00	0	20,78
R209 On 03/08/2023 Bond Future			11.19372	69.17903	11.33211	68.48309		15.95		0.00	0	1,65
R209 On 02/11/2023 Bond Future			11.28186	67.47525	11.43666	66.70824		16.26		0.00	0	55
R209 On 01/02/2024 Bond Future			11.37870	68.86298	11.54162	68.06786		14.96		0.00	0	
R209 On 02/05/2024 Bond Future			11.48839	67.08999	11.65773	66.27705		14.37		0.00	0	
Total R209 Future										0.00	0	23,07
R209 On 04/05/2023 Bond Future	10.00	Call			11.00000	0.01100	21,110	13.54		0.00	0	50
R209 On 04/05/2023 Bond Future	10.00	Put			6,653.87000	6.65387	6,044,090	13.54		0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Call			128.48000	0.12848	203,440	13.85		0.00	0	4,50
R209 On 04/05/2023 Bond Future	10.50	Put			3,956.13000	3.95613	3,411,200	13.85		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			707.52000	0.70752	956,530	14.57		0.00	0	1,25
R209 On 04/05/2023 Bond Future	11.09	Put			1,587.05000	1.58705	1,253,760	14.73		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			914.95000	0.91495	1,205,730	14.75		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			1,557.86000	1.55786	1,228,750	14.75		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			937.42000	0.93742	1,232,370	14.76		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			1,528.97000	1.52897	1,204,030	14.76		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			1,867.14000	1.86714	1,496,260	14.57		0.00	0	8,25
R209 On 04/05/2023 Bond Future	11.50	Call			2,052.39000	2.05239	2,494,570	15.46		0.00	0	2,25
R209 On 04/05/2023 Bond Future	11.50	Put			682.55000	0.68255	504,840	15.46		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			6,094.67000	6.09467	6,696,780	17.29		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			49.69000	0.04969	31,910	17.29		0.00	0	9,75
R209 On 04/05/2023 Bond Future	11.09	Call			892.71000	0.89271	1,179,310	14.73		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Call			4,397.89000	4.39789	4,917,360	17.08		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Put			1,410.42000	1.41042	1,233,950	17.08		0.00	0	
R209 On 03/08/2023 Bond Future	10.70	Call			1,158.01000	1.15801	1,417,670	15.17		0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	10.70	Put		4,420.86000	4.42086	3,984,580	15.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,332.09000	4.33209	4,848,520	17.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,438.34000	1.43834	1,258,830	17.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,364.95000	4.36495	4,882,910	17.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,424.31000	1.42431	1,246,330	17.06	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		363.73000	0.36373	480,780	14.67	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,503.33000	7.50333	6,924,440	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,024.22000	3.02422	3,487,950	16.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,452.10000	3.45210	3,148,820	16.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,973.96000	2.97396	3,433,810	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,501.13000	3.50113	3,193,970	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,999.04000	2.99904	3,460,730	16.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,476.54000	3.47654	3,171,220	16.05	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,410.45000	5.41045	5,922,340	15.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,599.99000	2.59999	2,316,760	15.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,351.25000	5.35125	5,860,390	15.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,632.01000	2.63201	2,346,030	15.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,380.71000	5.38071	5,891,230	15.71	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,615.83000	2.61583	2,331,230	15.71	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,964.58000	2.96458	3,281,180	14.07	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,243.88000	5.24388	4,747,540	14.07	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,923.39000	2.92339	3,235,700	14.05	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,302.55000	5.30255	4,801,920	14.05	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,943.95000	2.94395	3,258,410	14.06	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,273.15000	5.27315	4,774,670	14.06	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											0.00	0	53,17
R210	On	04/05/2023	Bond Future			224.41886	224.41886	226.30940	226.30940		0.00	0	30
R210	On	03/08/2023	Bond Future			229.08231	229.08231	230.79874	230.79874		0.00	0	30
R210	On	02/11/2023	Bond Future			230.77551	230.77551	232.33482	232.33482		0.00	0	
R210	On	01/02/2024	Bond Future			235.57699	235.57699	237.12287	237.12287		0.00	0	
R210	On	02/05/2024	Bond Future			237.10733	237.10733	238.68009	238.68009		0.00	0	
Total R210 Future											0.00	0	60
Total For R210											0.00	0	60
R213	On	04/05/2023	Bond Future			10.25253	84.11693	10.37066	83.56516	10.01	0.00	0	32,90
R213	On	03/08/2023	Bond Future			10.33492	85.84424	10.47579	85.20237	10.21	0.00	0	
R213	On	02/11/2023	Bond Future			10.42051	84.08706	10.58368	83.36225	10.45	0.00	0	50
R213	On	01/02/2024	Bond Future			10.52256	85.81684	10.69737	85.06134	9.62	0.00	0	
R213	On	02/05/2024	Bond Future			10.63415	83.97966	10.81799	83.20698	9.43	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213 Future												0.00	0	33,4€	
R213	On	04/05/2023	Bond Future	10.73	Call			2,126.03000	2.12603	2,572,840	11.40		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			475.98000	0.47598	371,020	11.40		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,160.96000	2.16096	2,610,010	11.43		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			465.60000	0.46560	362,880	11.43		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,196.08000	2.19608	2,647,320	11.46		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			455.43000	0.45543	354,900	11.46		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			581.05000	0.58105	450,630	11.38		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,561.34000	5.56134	6,074,050	11.39		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			574.23000	0.57423	445,070	11.39		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,596.46000	5.59646	6,110,410	11.40		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			567.49000	0.56749	439,570	11.40		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,526.26000	5.52626	6,037,710	11.38		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			4,073.96000	4.07396	4,553,220	11.03		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,789.80000	1.78980	1,544,250	11.03		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			4,102.73000	4.10273	4,583,530	11.04		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,775.95000	1.77595	1,531,940	11.04		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			4,131.32000	4.13132	4,613,670	11.05		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,761.95000	1.76195	1,519,490	11.05		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,523.95000	1.52395	1,292,780	10.47		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,714.24000	5.71424	6,236,080	10.45		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,544.46000	1.54446	1,310,800	10.45		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,744.05000	5.74405	6,267,140	10.46		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,534.04000	1.53404	1,301,630	10.46		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,774.16000	5.77416	6,298,490	10.47		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,214.16000	2.21416	2,533,700	9.12		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,457.93000	4.45793	4,004,790	9.12		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,232.31000	2.23231	2,553,500	9.12		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,432.87000	4.43287	3,981,380	9.12		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,195.75000	2.19575	2,513,640	9.11		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,482.75000	4.48275	4,027,960	9.11		0.00	0	
Total R213 Option												0.00	0		
Total For R213												0.00	0	33,4€	
R214	On	04/05/2023	Bond Future			11.42938	64.04387	11.54539	63.43434		16.68		0.00	0	17,9€
R214	On	03/08/2023	Bond Future			11.51870	65.35894	11.65026	64.67714		17.76		0.00	0	2,9€
R214	On	02/11/2023	Bond Future			11.60951	63.42677	11.75588	62.67829		18.24		0.00	0	
R214	On	01/02/2024	Bond Future			11.71114	64.73131	11.86502	63.95578		16.81		0.00	0	
R214	On	02/05/2024	Bond Future			11.81679	62.72541	11.97624	61.93326		16.27		0.00	0	
Total R214 Future												0.00	0	20,9€	

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		847.12000	0.84712	1,106,750	16.41		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		1,825.62000	1.82562	1,475,720	16.41		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		868.58000	0.86858	1,132,210	16.43		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		1,793.69000	1.79369	1,447,790	16.43		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		890.28000	0.89028	1,157,910	16.44		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		1,762.07000	1.76207	1,420,170	16.44		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,194.61000	4.19461	4,619,540	18.48		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,707.47000	1.70747	1,450,600	18.48		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,226.97000	4.22697	4,653,670	18.50		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,691.67000	1.69167	1,436,570	18.50		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,162.31000	4.16231	4,585,480	18.46		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,723.40000	1.72340	1,464,770	18.46		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,253.18000	4.25318	3,917,260	17.80		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,696.71000	2.69671	3,111,140	17.82		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,224.35000	4.22435	3,890,300	17.82		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,720.45000	2.72045	3,136,730	17.83		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,195.50000	4.19550	3,863,300	17.83		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,672.89000	2.67289	3,085,450	17.80		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,626.53000	4.62653	5,183,350	17.33		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,277.61000	3.27761	3,058,900	17.33		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,654.79000	4.65479	5,212,940	17.34		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,257.69000	3.25769	3,040,310	17.34		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,683.34000	4.68334	5,242,810	17.36		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,238.11000	3.23811	3,022,050	17.36		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,405.66000	5.40566	5,083,440	15.74		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		2,845.10000	2.84510	3,311,660	15.72		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,468.24000	5.46824	5,142,650	15.72		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		2,866.18000	2.86618	3,334,430	15.73		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,436.88000	5.43688	5,112,980	15.73		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		2,887.34000	2.88734	3,357,270	15.74		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	20,96
Total for Bond												39,926,914,441.54	473,350	1,460,17
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			880.67700	880.67700	874.64500	874.64500				0.00	0	84
GOVI On 03/08/2023 GOVI			898.76100	898.76100	891.78100	891.78100				0.00	0	
GOVI On 02/11/2023 GOVI			917.58100	917.58100	909.70300	909.70300				0.00	0	
GOVI On 01/02/2024 GOVI			936.47100	936.47100	928.24500	928.24500				0.00	0	
GOVI On 02/05/2024 GOVI			955.25100	955.25100	946.81200	946.81200				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			217,850.00000	21.78500	278,170,000			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			217,750.00000	21.77500	278,070,000			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			217,650.00000	21.76500	277,970,000			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			545,710.00000	54.57100	615,510,000			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			545,610.00000	54.56100	615,410,000			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			545,510.00000	54.55100	615,310,000			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			239,030.00000	23.90300	317,810,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		238,930.00000	23.89300	317,710,000		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		238,830.00000	23.88300	317,610,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		482,550.00000	48.25500	564,810,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call		482,450.00000	48.24500	564,710,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		482,650.00000	48.26500	564,910,000		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		41,680.00000	4.16800	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		0.00000	0.00000	42,610,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		41,780.00000	4.17800	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call		0.00000	0.00000	42,810,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		41,580.00000	4.15800	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	42,710,000		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			884.83000	884.83000	882.25100	882.25100		0.00	0	
AL37	On	03/08/2023	Index Future			902.99900	902.99900	899.53600	899.53600		0.00	0	
AL37	On	02/11/2023	Index Future			921.90800	921.90800	917.61300	917.61300		0.00	0	
AL37	On	01/02/2024	Index Future			940.88600	940.88600	936.31600	936.31600		0.00	0	
AL37	On	02/05/2024	Index Future			959.75600	959.75600	955.04500	955.04500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,021.84900	1,021.84900	1,014.15700	1,014.15700		0.00	0	
AL7T	On	03/08/2023	Index Future			1,042.83100	1,042.83100	1,034.02600	1,034.02600		0.00	0	
AL7T	On	02/11/2023	Index Future			1,064.66800	1,064.66800	1,054.80600	1,054.80600		0.00	0	
AL7T	On	01/02/2024	Index Future			1,086.58500	1,086.58500	1,076.30600	1,076.30600		0.00	0	
AL7T	On	02/05/2024	Index Future			1,108.37600	1,108.37600	1,097.83500	1,097.83500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			893.45600	893.45600	887.38300	887.38300		0.00	0	
ALBI	On	03/08/2023	Index Future			911.80200	911.80200	904.76900	904.76900		0.00	0	
ALBI	On	02/11/2023	Index Future			930.89500	930.89500	922.95100	922.95100		0.00	0	
ALBI	On	01/02/2024	Index Future			950.05800	950.05800	941.76300	941.76300		0.00	0	
ALBI	On	02/05/2024	Index Future			969.11100	969.11100	960.60100	960.60100		0.00	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			328.45500	328.45500	327.96200	327.96200				0.00	0	65
IGOV On 03/08/2023 Index Future			335.28000	335.28000	334.46700	334.46700				0.00	0	
IGOV On 02/11/2023 Index Future			342.38000	342.38000	341.26800	341.26800				0.00	0	
IGOV On 01/02/2024 Index Future			349.50500	349.50500	348.30100	348.30100				0.00	0	
IGOV On 02/05/2024 Index Future			356.59000	356.59000	355.34400	355.34400				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			7.99000	92.01000	7.96500	92.03500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			8.04000	91.96000	7.97000	92.03000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			8.19000	91.81000	8.12500	91.87500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			8.18500	91.81500	8.12000	91.88000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			8.23500	91.76500	8.17000	91.83000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.27500	91.72500	8.16500	91.83500				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			8.14500	91.85500	8.01000	91.99000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			7.93500	92.06500	7.81500	92.18500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.76500	92.23500	7.65500	92.34500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.64000	92.36000	7.56000	92.44000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.62500	92.37500	7.55000	92.45000				0.00	0	
JIBAR F On 19/03/2025 Jibar Future			7.52000	92.48000	7.56000	92.44000				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 :										39,926,914,441.54	473,350	1,462,17
ABCPI3 On 07/12/2023 Spot Bond			4.33300	331.60601	4.33300	331.57726				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.53320				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.27735				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.51000	102.89940	9.51000	102.87313				0.00	0	

Contract 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			11.68000	90.26153	11.68000	90.23339				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	100.09867				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.88593				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.46096				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	100.57912				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.79456				0.00	0	100,000,00
Total ABFN22 SPOT										0.00	0	100,000,00
Total For ABFN22										0.00	0	100,000,00
ABFN22 On 25/05/2027 Spot Bond					0.00000	103.31884				0.00	0	150,000,00
Total ABFN23 SPOT										0.00	0	150,000,00
Total For ABFN23										0.00	0	150,000,00
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.81590				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.38007				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.05423				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.59840				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	101.69635				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.49853				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.63741				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.71171				0.00	96,104,100	116,104,100
Total ABFN35 SPOT										0.00	96,104,100	116,104,100
Total For ABFN35										0.00	96,104,100	116,104,100
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.91279				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.35722				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.79838				0.00	600,000,000	300,000,000
Total ABFN40 SPOT										0.00	600,000,000	300,000,000
Total For ABFN40										0.00	600,000,000	300,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.51092				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.12431				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.83047				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.85178				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.26441				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	100.87260				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.89625				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	99.96838				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	99.86144				0.00	0	260,000,00
Total ABFN50 SPOT										0.00	0	260,000,00
Total For ABFN50										0.00	0	260,000,00
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.73399				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	99.87087				0.00	0	300,000,00
Total ABFN52 SPOT										0.00	0	300,000,00
Total For ABFN52										0.00	0	300,000,00
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.40913				0.00	0	470,000,00
Total ABFN53 SPOT										0.00	0	470,000,00
Total For ABFN53										0.00	0	470,000,00
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.27415				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.19717				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.26510				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.15744				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.19057				0.00	0	

Contract 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	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.82020				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.08635				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.19141				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.38857				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.64532				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.24209				0.00	0	50,000,00
Total ABGN03 SPOT										0.00	0	50,000,00
Total For ABGN03										0.00	0	50,000,00
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.83443				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.40354				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.74886				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.03509				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.04074				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			7.69000	7.69000	7.69000	159.35203				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	71.17451	100.00000	71.02005				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.42000	3.42000	3.42000	167.81547				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.40500	4.40500	4.40500	216.81131				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.10000	5.10000	5.10000	240.00753				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.42500	8.42500	8.42500	109.47538				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.02500	107.25788	9.02500	107.23172				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.83500	110.92597	8.83500	110.89949				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.06000	101.03782	8.06000	101.01634				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.42000	9.42000	9.42000	101.98533				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.18000	99.48886	9.18000	99.46459				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.93843	100.00000	14.90555				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 Inter
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			3.98300	332.35703	3.98300	332.33134				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.30000	11.30000	11.30000	102.07293				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.41108				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.40308				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.38979				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.80466				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.15795				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.53575				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.77198				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.01573				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.66829				0.00	0	300,000,00
Total AGLG01 SPOT										0.00	0	300,000,00
Total For AGLG01										0.00	0	300,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	104.90142				0.00	0	585,982,90

Contract 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	585,982,90
Total For AGRIA1										0.00	0	585,982,90
AGT01 On 10/10/2023 Spot Bond					0.00000	101.37782				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.59853				0.00	0	400,000,00
Total AGT02 SPOT										0.00	0	400,000,00
Total For AGT02										0.00	0	400,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.08787				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.82125				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.05437				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.83397				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.87527				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.72500	98.83269	8.72500	98.80937				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.93747				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	102.14474				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.40371				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	101.72507				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.04610				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.61500	101.25028	9.61500	101.22456				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.09906				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.08022				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.12570				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.59031				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.43145				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.00620				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.08010				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	101.12555				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	101.44306				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	101.14034				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.20383				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.10282				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.08577				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.14826				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.12668				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.89472				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	101.47697				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.88500	105.27146	7.88500	105.24885				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			10.33000	102.07799	10.33000	102.04960				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.83000	94.81063	11.83000	94.78053				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.28172				0.00	0	

Contract 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	101.32231				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.84201				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.53500	198.97216	6.53500	198.94320				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.20852				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.80628				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.38234				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.63700				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.16521				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.90818				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC001 On 30/09/2028 Spot Bond					0.00000	100.38590				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC002 On 22/09/2023 Spot Bond					0.00000	100.29534				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00: On 20/12/2027 Spot Bond					0.00000	100.23773				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00: On 29/04/2024 Spot Bond					0.00000	100.24578				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00: On 28/03/2024 Spot Bond					0.00000	100.15941				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.45000	254.90371	5.45000	254.87399				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.06000	221.29549	6.06000	221.26607				0.00	0	60,000,00
Total ASN037 SPOT										0.00	0	60,000,00
Total For ASN037										0.00	0	60,000,00
ASN15: On 31/03/2028 Spot Bond			5.27500	208.36416	5.27500	208.34098				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.34000	118.37022	5.34000	118.35667				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	103.96172				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.42965				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	100.37074				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	101.23168				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	101.11976				0.00	0	
Total ASN279 SPOT										0.00	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 ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.07795				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.57664				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.20672				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.38738				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.78513				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.90500	4.90500	4.90500	115.84202				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.56500	5.56500	5.56500	105.80193				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.47454				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	100.51935				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33 On 09/05/2024 Spot Bond					0.00000	101.40984				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33 On 20/06/2024 Spot Bond					0.00000	100.03743				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33 On 31/01/2038 Spot Bond			5.55000	115.49416	5.55000	115.48030				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	100.39135				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	99.86057				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.48913				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.38130				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	100.38130				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	100.89500				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	100.55104				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.50199				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	100.85465				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	102.16141				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	100.50880				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN38: On 15/03/2024 Spot Bond					0.00000	100.50880				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.64490				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.45410				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.37723				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.41737				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.72142				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	102.82853				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.31110				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.31685				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	100.34364				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.85919				0.00	0	
Total ASN460 SPOT										0.00	0	

Contract 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 ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.86984				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.07500	10.07500	10.07500	101.08260				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.76500	10.76500	10.76500	101.19339				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.51607				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.66849				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.88505				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.52666				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	128.03469				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.55000	10.55000	10.55000	101.12495				0.00	0	200,000,00
Total ASN486 SPOT										0.00	0	200,000,00
Total For ASN486										0.00	0	200,000,00
ASN48: On 01/09/2025 Spot Bond					0.00000	100.84472				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.49110				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.49110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.34615				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.12000	99.17377	10.12000	99.14688				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.30000	98.88817	9.30000	98.86347				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.85000	97.84686	9.85000	97.82102				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.85000	97.84686	9.85000	97.82102				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.42500	102.41622	8.42500	102.39287				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.37500	102.73675	10.37500	102.70805				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.32500	102.72855	10.32500	102.69999				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.82500	102.34924	9.82500	102.32212				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.82500	102.34924	9.82500	102.32212				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.02627				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN54: On 31/01/2030 Spot Bond					0.00000	101.61632				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.46000	101.88390	10.46000	101.85566				0.00	0	200,000,00
Total ASN545 SPOT										0.00	0	200,000,00
Total For ASN545										0.00	0	200,000,00
ASN55: On 31/01/2024 Spot Bond			10.55000	101.75884	10.55000	101.72994				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.41000	101.94246	10.41000	101.91389				0.00	0	200,000,00
Total ASN558 SPOT										0.00	0	200,000,00
Total For ASN558										0.00	0	200,000,00
ASN56: On 05/02/2024 Spot Bond					0.00000	102.39029				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	101.84808				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.74722				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.43813				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			9.90000	101.07947	9.90000	101.05249				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	99.83380				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.97633				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	101.67478				0.00	0	
Total ASN600 SPOT										0.00	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 ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.80254				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.02210				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.69511				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	101.83029				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.16180				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.66229				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.33981				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.11520				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	94.38000				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.32832				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.05396				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.02528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.41343				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	100.43950				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.81528				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.69082				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.61114				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	99.82933				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.11090				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.16925				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.95852				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.15673				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	99.50210				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	100.43910				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.05616				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	96.31453				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	96.59235				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.60421				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.76729				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.60421				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.79561				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.39911				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.40111				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.71392				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.43304				0.00	0	
Total ASN707 SPOT										0.00	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 ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.68817				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.22725				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.11195				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.63139				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.01735				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.58159				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.77622				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	101.72790				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	100.98831				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.11188				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.38910				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.39311				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.31463				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.66766				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.40127				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.38567				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.55384	9.55384	9.55384	105.87110				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.63156				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.23500	10.23500	10.23500	101.71927				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.81321				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.65912				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.66085				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.31194				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN81: On 06/04/2025 Spot Bond					0.00000	99.94469				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.02491				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.83676				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.21001				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	98.77360				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.83005				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.80480				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.80517				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.71944				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.74755				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.74755				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.81336				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.44250				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.78530				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.77562				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.77562				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.84911				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	109.29195				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.93000	6.93000	6.93000	101.36659				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.98000	6.98000	6.98000	101.37600				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/04/2023 Spot Bond			7.13000	7.13000	7.13000	101.40421				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.80788				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.79918				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.38919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.39736				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.98838				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	102.05248				0.00	0	800,000,00
Total ASN857 SPOT										0.00	0	800,000,00
Total For ASN857										0.00	0	800,000,00
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	101.66853				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	111.21602				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	105.84289				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.66459				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.66459				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.59117				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.53463				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	100.53463				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.10916				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.32418				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.44125				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.43725				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.61221				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.69078				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.99456				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.16338				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.54415				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.00000	102.48508	11.00000	102.45477				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	92.95640				0.00	0	
Total ASN902 SPOT										0.00	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 ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.57423				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.38509				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.00722				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.02605				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.00722				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.98838				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.99780				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.01193				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.99780				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.01193				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.20950				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	92.66610				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	100.42108				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	103.80910				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	100.45132				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.72248				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	100.42532				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	100.41050				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.39708				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	100.47130				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.38618				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	100.38919				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	100.98838				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 31/07/2027 Spot Bond					0.00000	101.82177				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.44533				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.40028				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.37723				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.10387				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	106.48775				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.46531				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.38523				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.91457				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.88173				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.40929				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	98.22042				0.00	0	
Total ASN980 SPOT										0.00	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 ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.15518				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.28985				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.03731				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.16055				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.94364				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.92128				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	100.68523				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.38266				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.72894				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.79169				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.80117				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	100.44126				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.01000	99.43388	7.01000	99.41506				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.33356				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.75935				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	99.81180				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.15627				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.13856				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.36657				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.75000	11.75000	11.75000	101.18758				0.00	0	100,000,00
Total BAYA72 SPOT										0.00	0	100,000,00
Total For BAYA72										0.00	0	100,000,00
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.52459				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA8(On 30/06/2023 Spot Bond					0.00000	99.67427				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8(On 30/09/2023 Spot Bond					0.00000	100.22696				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8(On 31/12/2023 Spot Bond					0.00000	100.12973				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8(On 31/03/2024 Spot Bond					0.00000	100.22214				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8(On 31/03/2024 Spot Bond					0.00000	101.89747				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8(On 30/06/2024 Spot Bond					0.00000	98.57808				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9(On 30/06/2024 Spot Bond					0.00000	100.22974				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	100.12292				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	100.12500				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	100.12237				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	100.90072				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	100.12146				0.00	0	
Total BAYA95 SPOT										0.00	0	

Contract 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 BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.37974				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.13093				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.12998				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.12656				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.14300				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.25623				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.14598				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.14337				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.14254				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.14300				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.14337				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.14857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.85500	8.85500	8.85500	100.80518				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.59747				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.55839				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.22478				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.67344				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.18846				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.60747				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.37625				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.02329				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.69962				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.02355				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX48 On 31/07/2023 Spot Bond					0.00000	100.08800				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.33272				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.65247				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.61834				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.52000	104.35143	8.52000	104.32738				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.89320				0.00	500,000,000	590,000,000
Total BID13 SPOT										0.00	500,000,000	590,000,000
Total For BID13										0.00	500,000,000	590,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	101.82360				0.00	600,000,000	300,000,000
Total BID15 SPOT										0.00	600,000,000	300,000,000
Total For BID15										0.00	600,000,000	300,000,000
BID16 On 24/06/2025 Spot Bond					0.00000	100.25779				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.26337				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.76281				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.78491				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.59500				0.00	0	
Total BNPP05 SPOT										0.00	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 BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	74.15300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.43800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	50.22600				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.83112				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.84029				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	100.50299				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	99.96021				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.41276				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	102.10220				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	99.88559				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.48656				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.11755				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 10/05/2023 Spot Bond					0.00000	101.20788				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	100.02188				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	99.84366				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.75213				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	100.15205				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.62823				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	100.12393				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10 On 30/09/2025 Spot Bond					0.00000	100.12130				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.96930				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.44497				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL31 On 21/11/2025 Spot Bond					0.00000	101.00046				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.35000	104.39825	8.35000	104.37480				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.55000	106.99990	8.55000	106.97529				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.20000	104.04022	9.20000	104.01479				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.24000	10.24000	10.24000	101.97109				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.95941				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.13153				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.24564				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.34201				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.05734				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.07935				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.13143				0.00	0	
Total CGR54 SPOT										0.00	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 CGR54										0.00	0	
CLN34: On 20/12/2023 Spot Bond					0.00000	100.37089				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36: On 20/03/2024 Spot Bond			9.53500	101.35642	9.53500	101.33076				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36: On 20/03/2024 Spot Bond			8.70700	104.39545	8.70700	103.10100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	101.78219				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37: On 20/03/2024 Spot Bond					0.00000	102.36304				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37: On 20/03/2024 Spot Bond			10.84000	100.19078	10.84000	100.16204				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38: On 20/09/2024 Spot Bond			6.50000	108.09090	6.50000	102.88500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38: On 20/09/2024 Spot Bond					0.00000	102.25500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.12000	160.07616	6.12000	160.05450				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			8.23000	154.33860	8.23000	154.30903				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			9.18000	102.01432	9.18000	101.98944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.84315				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.81205				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	103.37000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.52732				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	101.65964				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.10183				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.86432				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.77796				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.59242				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.39998				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.40756				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN534 On 18/07/2025 Spot Bond					0.00000	101.99989				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.08000	102.71001	10.08000	102.68212				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	101.79106				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	101.27286				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	102.20530				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	160.08900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.92444				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.55000	102.50054	9.55000	102.47412				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.60000	101.01720	9.60000	100.99146				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.69000	105.08056	9.69000	105.05310				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.74000	9.74000	9.74000	327.92192				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	

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 CLN553										0.00	0	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.28492				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.28411				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.01743				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	102.36286				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	138.99900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	101.31844				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.05000	104.15882	10.05000	104.23945				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.55000	105.39894	9.55000	105.37178				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.59737				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	101.10455				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	103.27436				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.75198				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	101.27098				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.78000	104.40040	9.78000	104.37286				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	101.32478				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.27504				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.51686				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.43148				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.94781				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.02570				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.36900				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.54234				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.96360				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	101.08163				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.47959				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.78558				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.38639				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.14925				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.12540				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.54000	158.79672	4.54000	127.30005				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.26872				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	100.28815				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	101.00690				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.02000	9.02000	9.02000	103.50340				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	100.02475				0.00	0	
Total CLN598 SPOT										0.00	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 CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.61181				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.38639				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.38639				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.45300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.60500	8.60500	8.60500	101.55479				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.39644				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.66393				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.60349				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	102.01618				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.04887				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.18000	104.00605	9.18000	103.98005				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 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 CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/10/2024 Spot Bond					0.00000	101.76960				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	103.81463				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.71361				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.01570				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	95.68500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.65704				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.90837				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.58608				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.95269				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	101.20764				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.24140				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.82500	61.62355	12.82500	80.52204				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.30007				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.25000	99.61216	10.25000	99.58466				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.20415				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.24424				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	99.79452				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.39480				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.31615				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.04594				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.20066				0.00	0	
Total CLN637 SPOT										0.00	0	

Contract 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 CLN637										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.45971				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.27042				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	101.86489				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	101.04935				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.38191				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	101.78961				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.38231				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.30461				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.88466				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.20066				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.20066				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	96.22900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.43747				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.86476				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.78692				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	100.32200				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	129.41700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.25300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	99.12356				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.35407				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.46385				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66: On 18/09/2024 Spot Bond					0.00000	101.36144				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.28205				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.10248	162.94142	5.10248	132.40386				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.10248	162.94142	5.10248	132.40472				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.29948				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	101.34594				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	100.33285				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	102.93123				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.67968				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.32397				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	100.32956				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.45454				0.00	0	
Total CLN685 SPOT										0.00	0	

Contract 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 CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.36762				0.00	0	2,000,000,00
Total CLN687 SPOT										0.00	0	2,000,000,00
Total For CLN687										0.00	0	2,000,000,00
CLN687 On 21/06/2025 Spot Bond					0.00000	100.36741				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.51653				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.21816				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.33829				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.43417				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.76804				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.28244				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.50614				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.34344				0.00	0	250,000,00
Total CLN702 SPOT										0.00	0	250,000,00
Total For CLN702										0.00	0	250,000,00
CLN702 On 12/02/2025 Spot Bond					0.00000	101.56368				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.32020				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	101.36917				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.13421				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.33305				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.71892				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.95861				0.00	0	250,000,00
Total CLN711 SPOT										0.00	0	250,000,00
Total For CLN711										0.00	0	250,000,00
CLN711 On 11/03/2024 Spot Bond					0.00000	100.47811				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.18240				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.33444				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.33444				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.33444				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.77041				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.51945				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	80.78032				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.09867				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.79718				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.79980				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.31741				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.31741				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.31741				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.32089				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.32089				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.32089				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.26480				0.00	0	246,000,00
Total CLN730 SPOT										0.00	0	246,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN730										0.00	0	246,000,00
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.28803				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	85.91714				0.00	0	270,000,00
Total CLN732 SPOT										0.00	0	270,000,00
Total For CLN732										0.00	0	270,000,00
CLN73 On 21/12/2027 Spot Bond					0.00000	100.33804				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73 On 11/09/2026 Spot Bond					0.00000	100.52538				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.14792				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/06/2023 Spot Bond					0.00000	100.51697				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	100.76493				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	118.68400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.91437				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	101.18903				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.11500				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.59261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	99.80800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	102.01758				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.01907				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.33822				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.79607				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.53362				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.54908				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.02358				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.38031				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.27262				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	99.98330				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.24933				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.23700				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	101.18016				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	101.32636				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.69026				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.63260				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.27262				0.00	0	
Total CLN766 SPOT										0.00	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 CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.32947				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.78375				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.97825				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.67495				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.61852				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.96000				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.84159				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.48000	5.48000	5.48000	106.86018				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.94124				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	101.07309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.63344				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.64200				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	101.26918				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.68481				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.70364				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.10916				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.31020				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.10916				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	111.37836				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.21103				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.80480				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79 On 31/01/2025 Spot Bond					0.00000	101.61900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.80480				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.62886				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.80480				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	100.10923				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.80480				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	101.80495				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	101.81306				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	101.81306				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.99302				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	87.00243				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	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 CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.64714				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	102.07809				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.82172				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.99787				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.70193				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.31892				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.85500	100.82918	8.85500	100.80518				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.32054				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.97507				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.80480				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.80501				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.82172				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.63345				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.80480				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.80501				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	100.10924				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.80501				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.80501				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.80466				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.80501				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.94744				0.00	0	250,000.00
Total CLN828 SPOT										0.00	0	250,000.00
Total For CLN828										0.00	0	250,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN829 On 31/01/2025 Spot Bond					0.00000	101.80480				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	105.62736				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.82512				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	101.80466				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.13000	9.13000	9.13000	104.32126				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.98824				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.98838				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.98838				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.98828				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.10922				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.38638				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	102.42296				0.00	0	
Total CLN840 SPOT										0.00	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 CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	99.06600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	98.53200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	98.92300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	100.70215				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.10111				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	100.10231				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	100.10924				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	100.10922				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	100.10885				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	101.91629				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	100.25271				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	100.38919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	100.40603				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	100.43125				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.43925				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.34704				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	102.67630				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	83.80476				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.80501				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	100.40923				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.38518				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.66667				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	118.30937				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.49100				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.89900				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.98446				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.01233				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.59935				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.61634				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.60778				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	83.39092				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.98824				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.39521				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.23390				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	102.23390				0.00	0	
Total CLN876 SPOT										0.00	0	

Contract 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 CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	101.60010				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	101.59577				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	100.02475				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	100.02461				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	84.75863				0.00	0	250,000,00
Total CLN881 SPOT										0.00	0	250,000,00
Total For CLN881										0.00	0	250,000,00
CLN88: On 31/01/2030 Spot Bond					0.00000	101.59063				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	83.53203				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	82.33162				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	82.33162				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	82.15377				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	82.30194				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88: On 15/09/2027 Spot Bond			5.61000	5.61000	5.61000	125.40570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.42932				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.40849				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.80501				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.39788				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.98824				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.10916				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.02355				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.02358				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	

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 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.53374				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.17000	11.17000	11.17000	106.78695				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	100.62500				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90(On 20/12/2027 Spot Bond			10.63500	10.63500	10.63500	102.52342				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90(On 15/09/2029 Spot Bond					0.00000	100.58855				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90(On 20/12/2029 Spot Bond					0.00000	100.45519				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	100.42652				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	100.53229				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	101.04000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	103.39800				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91(On 20/06/2024 Spot Bond					0.00000	100.42947				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.20669				0.00	0	
Total CLN911 SPOT										0.00	0	

Contract 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 CLN911										0.00	0	
CLN911: On 31/01/2026 Spot Bond					0.00000	101.80450				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912: On 20/12/2027 Spot Bond					0.00000	100.42532				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913: On 20/12/2027 Spot Bond					0.00000	98.64700				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914: On 20/12/2032 Spot Bond					0.00000	100.49497				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915: On 20/12/2027 Spot Bond					0.00000	99.51600				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916: On 28/02/2027 Spot Bond					0.00000	100.82727				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917: On 20/12/2027 Spot Bond					0.00000	100.38763				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918: On 28/07/2027 Spot Bond					0.00000	100.79514				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919: On 29/02/2028 Spot Bond					0.00000	100.79515				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920: On 28/02/2026 Spot Bond					0.00000	100.60443				0.00	0	9,200,000,00
Total CLN921 SPOT										0.00	0	9,200,000,00
Total For CLN921										0.00	0	9,200,000,00
CLN921: On 28/02/2026 Spot Bond					0.00000	100.60443				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922: On 20/06/2030 Spot Bond					0.00000	100.57404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.54010				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.45325				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.45725				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	100.45525				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.38837				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN930 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN931 On 20/06/2028 Spot Bond			12.26500	12.26500	12.26500	103.83793				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	100.19069				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			12.16500	12.16500	12.16500	103.60744				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN935 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN936 On 20/03/2026 Spot Bond					0.00000	100.40522				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN937 On 20/03/2025 Spot Bond					0.00000	100.22448				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN938 On 20/03/2027 Spot Bond					0.00000	100.24280				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN939 On 20/06/2028 Spot Bond					0.00000	100.13441				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	100.18021				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	100.17359				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.15000	104.33270	10.15000	104.30418				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.84000	104.86828	10.84000	104.83787				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.24000	102.09974	11.24000	102.06907				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.45500	99.94822	9.45500	99.97410				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.61000	91.31886	12.61000	91.28836				0.00	0	
Total COT02 SPOT										0.00	0	

Contract 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 COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.20000	96.42643	11.20000	96.39758				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.13805				0.00	0	200,000,00
Total DSY02 SPOT										0.00	0	200,000,00
Total For DSY02										0.00	0	200,000,00
DSY03 On 21/11/2024 Spot Bond			9.95000	9.95000	9.95000	104.59770				0.00	0	259,000,00
Total DSY03 SPOT										0.00	0	259,000,00
Total For DSY03										0.00	0	259,000,00
DSY04 On 21/08/2026 Spot Bond					0.00000	101.86192				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.47579				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.83049				0.00	0	100,000,00
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.05729				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.22019				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.46367				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.47600				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.48490				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.95000	101.81969	8.95000	101.79506				0.00	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 DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.20969	9.69000	101.18324				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.20969	9.69000	101.18324				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.15000	99.30164	10.15000	99.27449				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.43000	99.83669	10.43000	99.80866				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.25994	10.10000	101.23239				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.25994	10.10000	101.23239				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	102.32687				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.20249				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	99.81734				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.04224				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.75609				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.87289				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.98370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB21 On 31/05/2026 Spot Bond					0.00000	101.13117				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB21 On 31/01/2025 Spot Bond					0.00000	101.41422				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	101.55466				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.59528				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.59535				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	103.23274				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.04524				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.71000	117.40201	5.71000	117.38770				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.54000	103.05842	5.54000	103.04607				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	150.14945	2.25000	150.14485				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.59000	160.31914	4.59000	160.30402				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			4.61500	144.72612	4.61500	144.71240				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.63500	138.89999	4.63500	138.88673				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.53000	121.29061	5.53000	121.27621				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.41000	106.84671	5.41000	106.83428				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	150.14945	2.25000	150.14485				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	185.88189				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	182.86391				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	171.26221				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	142.44095				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	141.48090				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	137.67748				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	128.00799				0.00	0	
Total ELN010 SPOT										0.00	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 ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	123.16215				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	125.10809				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	103.65125				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	106.73916				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	112.43177				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.26000	103.99322	10.26000	103.96448				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.48000	12.48000	12.48000	96.56347				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.53000	12.53000	12.53000	100.58430				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			10.35000	10.35000	10.35000	102.68541				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.35000	10.35000	10.35000	102.70491				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.34000	12.34000	12.34000	98.97268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.41500	11.41500	11.41500	101.02285				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.84000	14.84000	14.84000	94.13569				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.84145				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.68343				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.78666				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.85435				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.62886				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.70969				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.95609				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.54898				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.32570				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5: On 10/11/2023 Spot Bond					0.00000	101.26827				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC5: On 14/03/2024 Spot Bond					0.00000	100.48425				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.37287				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	102.62967				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.14087				0.00	334,000,000	167,000,000
Total EQT005 SPOT										0.00	334,000,000	167,000,000
Total For EQT005										0.00	334,000,000	167,000,000
EQT00: On 30/10/2023 Spot Bond					0.00000	101.62498				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.31782				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	99.83207				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.55744				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	101.16650				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.21813				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.75548				0.00	0	
Total EQT013 SPOT										0.00	0	

Contract 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 EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.17302				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.21056				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.19169				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.22924				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.19199				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.18620				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.18564				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.21034				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.23523				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.25390				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.15000	96.72639	9.15000	96.70274				274,500,000,000.00	30,000,000	2,572,238,60
Total ES26 SPOT										274,500,000,000.00	30,000,000	2,572,238,60
Total For ES26										274,500,000,000.00	30,000,000	2,572,238,60
ES26/R On 02/04/2026 Spot Bond			7.85000	100.06313	7.85000	100.04208				0.00	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 ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.82000	74.88527	11.93500	74.30839				489,348,000,000.00	41,400,000	886,315,70
Total ES33 SPOT										489,348,000,000.00	41,400,000	886,315,70
Total For ES33										489,348,000,000.00	41,400,000	886,315,70
ES33/R On 15/09/2033 Spot Bond			7.50000	100.42105	7.50000	100.40095				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.24500	76.36328	12.35500	75.72103				269,390,000,000.00	22,000,000	66,646,20
Total ES42 SPOT										269,390,000,000.00	22,000,000	66,646,20
Total For ES42										269,390,000,000.00	22,000,000	66,646,20
ES42/R On 25/04/2042 Spot Bond			8.50000	103.77427	8.50000	103.75054				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.33000	11.33000	11.33000	102.18535				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.17500	14.17500	14.17500	96.25169				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.39697				0.00	0	596,000,00
Total EXX05 SPOT										0.00	0	596,000,00
Total For EXX05										0.00	0	596,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.22506				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.62499				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.21191				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.05718				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.58269				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.24029				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.03192				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.07638				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.08751				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.28625				0.00	0	500,000,00
Total FRB24 SPOT										0.00	0	500,000,00
Total For FRB24										0.00	0	500,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.52310				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.92318				0.00	0	400,000,00
Total FRB26 SPOT										0.00	0	400,000,00
Total For FRB26										0.00	0	400,000,00
FRB27 On 03/06/2026 Spot Bond			8.93000	106.82467	8.93000	106.79903				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.73239				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.55512				0.00	0	
Total FRB29 SPOT										0.00	0	

Contract 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 FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.85000	101.94069	8.85000	101.91644				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.66229				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.19001				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.18213				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.25806				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.53360				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.95300	332.42153	3.95300	332.39611				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.44500	3.44500	3.44500	167.74142				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.43500	216.53197	4.43500	216.51272				0.00	0	294,000,00
Total FRBI28 SPOT										0.00	0	294,000,00
Total For FRBI28										0.00	0	294,000,00
FRBI29 On 31/03/2029 Spot Bond			4.85000	4.85000	4.85000	116.19450				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.41500	5.41500	5.41500	233.65501				0.00	0	321,000,00
Total FRBI33 SPOT										0.00	0	321,000,00
Total For FRBI33										0.00	0	321,000,00
FRBI46 On 31/03/2046 Spot Bond			5.57000	97.79923	5.57000	97.78759				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.51000	99.57932	5.51000	99.56749				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			8.78000	8.78000	8.78000	87.50250				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			8.77000	8.77000	8.77000	86.65823				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			4.72000	4.72000	4.72000	164.01955				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	101.02761				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.22277				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	101.98801				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.72598				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.54207				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.26388				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 14/05/2024 Spot Bond					0.00000	101.27717				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	100.65491				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	102.04808				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.57562				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.00743				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.90461				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.66009				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.37527				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.40855				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.43348				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.47394				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.53686				0.00	0	
Total FRC316 SPOT										0.00	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 FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.66506				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.40534				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	97.68768				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.51687				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.41112				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.02369				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.40624				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.16686				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.15111				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.83836				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.24301				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.48458				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.33111				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	99.65149				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.47685				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.90166				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	101.75310				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.66920				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	100.94145				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	101.82148				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.83635				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.79083				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/01/2024 Spot Bond					0.00000	101.76947				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	101.78254				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.77349				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	101.68917				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2024 Spot Bond					0.00000	100.09676				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	101.55225				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	101.34766				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36(On 31/08/2024 Spot Bond					0.00000	101.64757				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36(On 20/06/2026 Spot Bond					0.00000	93.40684				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36(On 31/05/2024 Spot Bond					0.00000	100.98481				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	92.28179				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37(On 20/06/2026 Spot Bond					0.00000	92.42492				0.00	0	
Total FRC371 SPOT										0.00	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 FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.91173				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.90610				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.74178				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.87798				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.73019				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.58706				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.38394				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.35400				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	95.30634				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.15975				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.15975				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.13525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.13525				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.90725				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.80578				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.95685				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	102.02846				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.40202				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.22777				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.80574				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.81631				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond			8.65000	8.65000	8.65000	99.79038				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	101.90925				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/01/2030 Spot Bond					0.00000	102.02507				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	102.16085				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.51000	10.51000	10.51000	102.11220				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	96.34371				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.51437				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.82000	12.82000	12.82000	105.18250				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.50500	10.50500	10.50500	104.08801				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	99.94148				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	102.27503				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	100.38306				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.01000	11.01000	11.01000	100.65003				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	101.80578				0.00	0	
Total FRC410 SPOT										0.00	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 FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.07281				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.98798				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.03568				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.03587				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	98.21715				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.06910				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.97473				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.25271				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.25693				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.25693				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.00763				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.80568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.10925				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.11456				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	100.42685				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	101.80585				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	101.91870				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	100.98846				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	101.80571				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	100.98846				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.03556				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	101.07953				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.42325				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/01/2030 Spot Bond			9.39500	9.39500	9.39500	104.71291				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.58356				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.58864				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.99789				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.99789				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.43733				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.34800				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.68702				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.98846				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.58099				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.98846				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.99789				0.00	0	
Total FRC449 SPOT										0.00	0	

Contract 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 FRC449										0.00	0	
FRC45 On 20/12/2030 Spot Bond					0.00000	100.44124				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45 On 28/06/2026 Spot Bond					0.00000	100.17475				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45 On 28/10/2023 Spot Bond					0.00000	101.50717				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45 On 29/10/2025 Spot Bond					0.00000	101.49165				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	100.39120				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45 On 21/01/2030 Spot Bond					0.00000	100.78751				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45 On 18/04/2028 Spot Bond					0.00000	100.76945				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45 On 16/11/2027 Spot Bond					0.00000	100.66132				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45 On 20/12/2029 Spot Bond					0.00000	100.41921				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45 On 31/07/2025 Spot Bond					0.00000	100.65667				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	100.59752				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC461 On 30/04/2026 Spot Bond					0.00000	100.58097				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC462 On 20/04/2032 Spot Bond					0.00000	100.45833				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC463 On 20/03/2026 Spot Bond					0.00000	100.31648				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC464 On 06/11/2024 Spot Bond					0.00000	100.15277				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC465 On 05/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.06000	110.54346	5.06000	110.53189				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.29000	119.06749	5.29000	119.05402				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.93542				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.64001				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.33588				0.00	0	140,000,00
Total FRJ25 SPOT										0.00	0	140,000,00
Total For FRJ25										0.00	0	140,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.32232				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.42950				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.98308				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.88585				0.00	6,000,000,000	300,000,000
Total FRJ28 SPOT										0.00	6,000,000,000	300,000,000
Total For FRJ28										0.00	6,000,000,000	300,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.78936				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.73271				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.28672				0.00	66,000,000,000	
Total FRJ30 SPOT										0.00	66,000,000,000	
Total For FRJ30										0.00	66,000,000,000	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.21380				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.28999				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.84800	4.84800	4.84800	107.25075				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.26000	5.26000	5.26000	119.47478				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.47878				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.40000	117.53989	5.40000	117.52624				0.00	0	
Total FRS108 SPOT										0.00	0	

Contract 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 FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			5.43000	233.38466	5.43000	233.35758				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.72000	113.22671	5.72000	113.21261				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			5.43000	5.43000	5.43000	233.35758				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			4.62000	164.32319	4.62000	164.30758				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	115.86624	3.70500	115.85811				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.34000	118.37022	5.34000	118.35667				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.55000	231.02189	5.55000	230.99435				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.60000	230.04588	5.60000	230.01815				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			3.80000	166.70643	3.80000	166.69429				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.63000	229.46266	5.63000	229.43480				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.54000	115.62921	5.54000	115.61537				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.76500	213.28017	4.76500	213.25936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.29000	106.00276	6.29000	105.98793				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			4.97500	211.23999	4.97500	211.21820				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			5.03500	210.66122	5.03500	210.63912				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.14000	219.81492	6.14000	219.78523				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			6.24000	106.61388	6.24000	106.59911				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.54000	5.54000	5.54000	115.61537				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.33000	118.50928	5.33000	118.49575				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.84500	212.50031	4.84500	212.47912				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.91000	224.10411	5.91000	224.07523				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			4.97500	211.23999	4.97500	211.21820				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.97500	211.23999	4.97500	211.21820				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS144 On 31/03/2028 Spot Bond			4.37600	217.11930	4.37600	217.10037				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.57000	164.46724	4.57000	164.45184				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.32500	207.88922	5.32500	207.86583				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.36500	207.51018	5.36500	207.48660				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.54000	164.55376	4.54000	164.53848				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.84000	212.54896	4.84000	212.52777				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.37500	5.37500	5.37500	207.39191				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	102.02526				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.43533				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.21346				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	180.73966				0.00	0	
Total FRS184 SPOT										0.00	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 FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	148.39477				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	205.52461				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	212.39505				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.35771				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.47388				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	101.29096				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.91590				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.97324				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.06851				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	100.77395				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22(On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	100.33111				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	101.29806				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS234 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	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	107.35597				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	108.45808				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	74.51614				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	100.90956				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	111.20745				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	102.62285				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	99.64970				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.78860				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	

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 FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	124.26210				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.26970				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.02849				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	100.10789				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	126.77757				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.10850				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.10800				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.12654				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.40998				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	100.10180				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	100.11245				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.21500	10.21500	10.21500	97.12470				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.21500	10.21500	10.21500	97.12470				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.74036				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.29485				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.32400	11.32400	11.32400	92.67034				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.29654				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	108.36858				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29(On 12/05/2023 Spot Bond					0.00000	114.56560				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30(On 16/05/2027 Spot Bond					0.00000	101.21178				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30(On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30(On 06/07/2023 Spot Bond					0.00000	99.95036				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	101.80578				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30(On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30(On 31/07/2023 Spot Bond					0.00000	100.52187				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30(On 13/07/2027 Spot Bond					0.00000	107.23961				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			9.35000	9.35000	9.35000	100.90097				0.00	0	
Total FRS310 SPOT										0.00	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 FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.35735				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	103.15469				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.54167				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	100.72493				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	100.10916				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	104.05483				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.59300	3.59300	3.59300	333.17518				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.97300	334.54120	2.97300	334.52448				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.33300	3.33300	3.33300	333.73984				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.44322				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.24000	109.17797	5.24000	109.16578				0.00	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 FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.92000	67.66467	4.92000	114.87937				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.69000	3.69000	3.69000	167.01785				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.97000	3.97000	3.97000	166.19583				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.39300	4.39300	4.39300	331.44828				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.63000	106.65264	8.63000	106.62789				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.70000	103.98876	8.70000	103.96430				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.90000	101.86795	8.90000	101.84371			89,000,000,000.00		10,000,000	14,884,100
Total FRX26 SPOT									89,000,000,000.00		10,000,000	14,884,100
Total For FRX26									89,000,000,000.00		10,000,000	14,884,100
FRX27 On 07/03/2027 Spot Bond			8.99000	104.68127	8.99000	104.65625				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.49000	104.48218	9.49000	104.45542				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.02500	100.36073	10.02500	100.33361				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.36000	96.55038	10.36000	96.52344				0.00	0	8,000,000,000
Total FRX31 SPOT										0.00	0	8,000,000,000
Total For FRX31										0.00	0	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX32 On 31/03/2032 Spot Bond			10.51000	100.19741	10.51000	100.16938				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.11500	72.37707	12.11500	72.35369				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.09897				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.03360				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.00443				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.02424				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.03006				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.70773				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.73801				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.59741				0.00	0	20,400,000.00
Total GBL06 SPOT										0.00	0	20,400,000.00
Total For GBL06										0.00	0	20,400,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.12510				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.87371				0.00	0	
Total GH5A31 SPOT										0.00	0	

Contract 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 GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.90487				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.11873				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.45000	120.17537	4.45000	120.16458				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.82716				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.65900	105.49434	8.65900	105.46978				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.15717				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.36000	102.33309	7.36000	102.31288				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.56158				0.00	400,000,000	200,000,000
Total GRT23 SPOT										0.00	400,000,000	200,000,000
Total For GRT23										0.00	400,000,000	200,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.32722				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.18664				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.17495				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.71643				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.10325				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.83914				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	102.16332				0.00	400,000,000	200,000,000
Total GRT32 SPOT										0.00	400,000,000	200,000,000
Total For GRT32										0.00	400,000,000	200,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	102.43143				0.00	0	100,000,000
Total GRT33 SPOT										0.00	0	100,000,000
Total For GRT33										0.00	0	100,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	102.68638				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.27419				0.00	0	300,000,000
Total GRT36 SPOT										0.00	0	300,000,000
Total For GRT36										0.00	0	300,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	100.09415				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.56174				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.47075				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.55026				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.50737				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT47 On 22/04/2024 Spot Bond					0.00000	102.12055				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	102.06994				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.74743				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.02097				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.51931				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.54177				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.39480				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.20258				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.23450				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.98000	8.98000	8.98000	100.43028				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.73207				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.11156				0.00	0	
Total H121T3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H121T3										0.00	0	
H12T1E On 31/03/2027 Spot Bond					0.00000	100.10922				0.00	0	300,000,00
Total H12T19 SPOT										0.00	0	300,000,00
Total For H12T19										0.00	0	300,000,00
H12T2C On 04/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2Z On 31/07/2027 Spot Bond					0.00000	110.29454				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.61693				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.79778				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.37021				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.19519				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.59040				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.05578				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.82751				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.60119				0.00	0	100,000,00
Total HILB15 SPOT										0.00	0	100,000,00
Total For HILB15										0.00	0	100,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	101.34954				0.00	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 HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.25300	331.77741	4.25300	331.74935				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.38300	4.38300	4.38300	334.86525				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.42000	100.73098	10.42000	100.70272				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.21000	77.54442	5.21000	111.61066				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.96000	85.02734	11.96000	85.00006		143,520,000,000.00		12,000,000	4,330,017,900	
Total HWAY34 SPOT								143,520,000,000.00		12,000,000	4,330,017,900	
Total For HWAY34								143,520,000,000.00		12,000,000	4,330,017,900	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.68527	100.00000	10.66137				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	84.00056	12.02500	83.97347				0.00	0	4,890,000,000
Total HWAY35 SPOT										0.00	0	4,890,000,000
Total For HWAY35										0.00	0	4,890,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.68009	100.00000	10.65619				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.35000	168.03326	3.12000	168.70750		441,786,926,910,000.00	131,876,694,600	576,291,308,600		
Total I2025 SPOT								1,786,926,910,000.00	131,876,694,600	576,291,308,600		
Total For I2025								1,786,926,910,000.00	131,876,694,600	576,291,308,600		
I2029 On 31/03/2029 Spot Bond			4.05000	121.46995	3.98000	121.93382		119,321,487,990,000.00	29,462,095,800	185,227,983,500		
Total I2029 SPOT								19,321,487,990,000.00	29,462,095,800	185,227,983,500		
Total For I2029								19,321,487,990,000.00	29,462,095,800	185,227,983,500		
I2033 On 28/02/2033 Spot Bond			4.55000	115.56290	4.56000	115.45148		119,819,175,020,000.00	246,114,104,400	584,826,735,800		
Total I2033 SPOT								19,819,175,020,000.00	246,114,104,400	584,826,735,800		
Total For I2033								19,819,175,020,000.00	246,114,104,400	584,826,735,800		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			4.63000	128.74304	4.64000	128.57739			703,591,334,656,000.00	151,963,571,200	403,839,381,700
Total I2038 SPOT									13,591,334,656,000.00	151,963,571,200	403,839,381,700
Total For I2038									13,591,334,656,000.00	151,963,571,200	403,839,381,700
I2046 On 31/03/2046 Spot Bond			4.65000	112.93364	4.67000	112.56312			395,381,843,585,000.00	300,082,116,900	552,870,265,100
Total I2046 SPOT									15,381,843,585,000.00	300,082,116,900	552,870,265,100
Total For I2046									15,381,843,585,000.00	300,082,116,900	552,870,265,100
I2050 On 31/12/2050 Spot Bond			4.64000	115.57163	4.66000	115.15505			262,309,832,096,000.00	56,532,291,400	473,347,096,300
Total I2050 SPOT									12,309,832,096,000.00	56,532,291,400	473,347,096,300
Total For I2050									12,309,832,096,000.00	56,532,291,400	473,347,096,300
IBG01 On 07/02/2025 Spot Bond					0.00000	101.20273			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.99825			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.05300	332.20658	4.05300	332.18027			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.07909			0.00	0	3,680,000,000
Total IBL115 SPOT									0.00	0	3,680,000,000
Total For IBL115									0.00	0	3,680,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	101.26642			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.25707			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.88752			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.02661			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.95686			0.00	0	
Total IBL136 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.60034				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.54455				0.00	524,000,000	131,000,00
Total IBL138 SPOT										0.00	524,000,000	131,000,00
Total For IBL138										0.00	524,000,000	131,000,00
IBL145 On 20/03/2026 Spot Bond					0.00000	100.37932				0.00	1,086,800,000	271,700,00
Total IBL145 SPOT										0.00	1,086,800,000	271,700,00
Total For IBL145										0.00	1,086,800,000	271,700,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.02466				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.81242				0.00	0	300,000,00
Total IBL148 SPOT										0.00	0	300,000,00
Total For IBL148										0.00	0	300,000,00
IBL149 On 25/08/2025 Spot Bond					0.00000	100.83186				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.99685				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.32123				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.79534				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.79121				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.17674				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.19403				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.75276				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.86704				0.00	0	500,000,00
Total IBL178 SPOT										0.00	0	500,000,00
Total For IBL178										0.00	0	500,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	100.84399				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.03465				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.52813				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.25784				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	99.83766				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.40335				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.29139				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.63229				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.30861				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL202 On 02/12/2023 Spot Bond					0.00000	101.02827				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.69948				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.67853				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.65756				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.62471				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.04108				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.38242				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.35718				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.18462				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.07357				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			7.91000	7.91000	7.91000	103.41147				0.00	0	
Total IBL222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.39771				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.17589				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.85621				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.60808				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	97.75247				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.66809				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.55404				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.56868				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.32576				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.81000	8.81000	8.81000	102.73664				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.14787				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.15194				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	103.21709				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.18160				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.11076				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.76450				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.94792				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	101.72822				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.54641				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.60094				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.31936				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.71500	9.71500	9.71500	99.37452				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.19803				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL247 On 23/09/2023 Spot Bond					0.00000	100.27665				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.86000	100.84215	7.86000	101.05003				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	99.84170				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.39131				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.82976				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.63833				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.50612				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.50058				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.94485				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.50493				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.53929				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.38739				0.00	0	
Total IBL263 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.73170				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.93000	7.93000	7.93000	100.77014				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.14167				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.98059				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.60507				0.00	400,000,000	100,000,00
Total IBL269 SPOT										0.00	400,000,000	100,000,00
Total For IBL269										0.00	400,000,000	100,000,00
IBL60 On 17/02/2024 Spot Bond			9.14000	102.22227	9.14000	102.19704				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.38633				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.39000	103.69806	9.39000	103.67177				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.83000	106.59593	10.83000	106.66462				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.95000	106.12042	9.95000	106.09211				0.00	0	23,400,00
Total IDCG11 SPOT										0.00	0	23,400,00
Total For IDCG11										0.00	0	23,400,00
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.70085				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.95709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.58280				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.37639				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.34782				0.00	0	170,000,00
Total IDCG19 SPOT										0.00	0	170,000,00
Total For IDCG19										0.00	0	170,000,00
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.98298				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.51775				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.70000	102.78808	8.70000	102.76403				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.85172				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	106.59176				0.00	0	300,000,00
Total INLV06 SPOT										0.00	0	300,000,00
Total For INLV06										0.00	0	300,000,00
INLV07 On 09/03/2026 Spot Bond					0.00000	102.90771				0.00	0	300,000,00
Total INLV07 SPOT										0.00	0	300,000,00
Total For INLV07										0.00	0	300,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	104.85082				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.69459				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV10 On 06/03/2027 Spot Bond					0.00000	100.89948				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.33361				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.21053				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.20443				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.91673				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.40078				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.89676				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.02437				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.50058				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.99012				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.00086				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.97389				0.00	0	
Total IPF37 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.99552				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.00086				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.78524				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.81559				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.96307				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.63500	204.97223	5.63500	204.94748				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.41472				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.50000	206.23672	5.50000	206.21255				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	102.08198				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.77279				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.85707				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.45764				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.71439				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.26454				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.72930				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.82086				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.08000	101.04973	8.08000	101.02773				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.82574				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.09000	101.31249	7.09000	101.29325				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.69474				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.13000	100.41477	8.13000	100.39313				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC201 On 10/09/2026 Spot Bond					0.00000	100.70914				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.07000	100.40939	8.07000	100.38789				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.17686				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.69105				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	101.67033				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.60454				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.56000	6.56000	6.56000	100.00000				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.31000	104.08163	8.31000	104.05836				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.64000	101.97455	5.64000	101.36145				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.00500	9.00500	9.00500	101.28560				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	101.63394				0.00	0	
Total IVC222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.59945				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.07024				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			9.95000	9.95000	9.95000	99.53772				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.83788				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.32000	9.32000	9.32000	99.37685				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.88054				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.29500	8.29500	8.29500	102.33979				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.92000	8.92000	8.92000	99.67321				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.86276				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.40849				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.40621				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.54985				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.41250				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.89898				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.40729				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.40248				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.89009				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.18820				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.58319				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.32950				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVZ132 On 04/04/2023 Spot Bond			7.90000	7.90000	7.90000	99.89190				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			7.90000	7.90000	7.90000	99.84872				0.00	0	
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	99.23872				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	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
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	99.08785				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.05000	8.05000	8.05000	98.97406				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.05000	8.05000	8.05000	98.93087				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.43568				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	102.01449				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.71064				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.93610				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.48057				0.00	1,440,000,000	720,000,000
Total KAP018 SPOT										0.00	1,440,000,000	720,000,000
Total For KAP018										0.00	1,440,000,000	720,000,000
KAP019 On 28/07/2024 Spot Bond					0.00000	101.62613				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.50756				0.00	0	
Total KAP020 SPOT										0.00	0	

Contract 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 KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.44293				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.03817				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.87968				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	99.88390				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.03777				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.16782				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.17179				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	101.03472				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	101.04986				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.45000	113.84298	9.45000	113.81395				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.69969				0.00	11,872,000,000	3,216,000,000
Total LGL09 SPOT										0.00	11,872,000,000	3,216,000,000
Total For LGL09										0.00	11,872,000,000	3,216,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.69285				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.05695				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.58260				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.29242				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.44103				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.09408				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.11735				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.14061				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.60745				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.65530				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.20000	14.20000	14.20000	100.93583				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF068 On 17/11/2023 Spot Bond					0.00000	101.05474				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07 On 28/05/2024 Spot Bond					0.00000	101.01200				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.57703				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.88611				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.01461				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.58841				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.35083				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.08908				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.44762				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.19371				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.70000	8.70000	8.70000	107.00708				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.62294				0.00	0	750,000,00
Total MMIG06 SPOT										0.00	0	750,000,00
Total For MMIG06										0.00	0	750,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.03904				0.00	0	200,000,00
Total MMIG07 SPOT										0.00	0	200,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MMIG07										0.00	0	200,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	101.45680				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.35000	102.75266	9.35000	102.72687				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.03892				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.60000	93.81448	9.60000	93.70352				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.46487				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.09500	103.21569	10.09500	103.18762				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.29967				0.00	1,632,000,000	816,000,00
Total MTN10 SPOT										0.00	1,632,000,000	816,000,00
Total For MTN10										0.00	1,632,000,000	816,000,00
MTN12 On 04/06/2023 Spot Bond					0.00000	100.91178				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.30284				0.00	660,000,000	555,000,00
Total MTN13 SPOT										0.00	660,000,000	555,000,00
Total For MTN13										0.00	660,000,000	555,000,00
MTN15 On 10/05/2024 Spot Bond					0.00000	101.85493				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.58722				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.86515				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.49549				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.72578				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.62343				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.13066				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.29500	98.99545	9.29500	98.97060				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.13151				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.85674				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.98309				0.00	0	700,000,00
Total MTN26 SPOT										0.00	0	700,000,00
Total For MTN26										0.00	0	700,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.47752				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.08998				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.28953				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	102.11683				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.96287				0.00	0	1,300,000,00
Total MTN31 SPOT										0.00	0	1,300,000,00
Total For MTN31										0.00	0	1,300,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	101.08510				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.41323				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.78043				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.25298				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.08772				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.25565				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.07651				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.07664				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.04083				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.97453				0.00	0	
Total MWAR10 SPOT										0.00	0	

Contract 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 MWAR10									0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.41743			0.00	0	
Total N7C25 SPOT									0.00	0	
Total For N7C25									0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.46750			0.00	0	
Total N7D25 SPOT									0.00	0	
Total For N7D25									0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.51343			0.00	0	
Total N7E25 SPOT									0.00	0	
Total For N7E25									0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.10000	102.02840	9.10000	102.00370			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.21000	102.62789	10.21000	102.59966			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.75317			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.54936			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.66714			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.53882			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.48442			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.64000	101.41875	8.64000	101.39544		3,456,000,000,000.00	400,000,000	200,000,000	
Total NBK13A SPOT								3,456,000,000,000.00	400,000,000	200,000,000	
Total For NBK13A								3,456,000,000,000.00	400,000,000	200,000,000	
NBK16 On 12/02/2025 Spot Bond			8.85000	102.32517	8.85000	102.30069		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 NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			8.98000	107.03735	8.98000	107.01152				0.00	0	7,600,000,00
Total NBK17A SPOT										0.00	0	7,600,000,00
Total For NBK17A										0.00	0	7,600,000,00
NBK20/On 01/06/2026 Spot Bond			9.07500	106.99258	9.07500	106.96649				0.00	0	54,000,00
Total NBK20A SPOT										0.00	0	54,000,00
Total For NBK20A										0.00	0	54,000,00
NBK21/On 21/07/2027 Spot Bond			9.17500	107.21546	9.17500	107.18890				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.82800	110.67949	7.82800	110.65602				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.87000	111.80884	8.87000	111.78203				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/On 12/02/2025 Spot Bond					0.00000	102.73405				0.00	500,000,000	100,000,00
Total NBK25B SPOT										0.00	500,000,000	100,000,00
Total For NBK25B										0.00	500,000,000	100,000,00
NBK26/On 10/05/2023 Spot Bond			100.00000	96.12275	100.00000	95.88304				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	104.20833				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.79500	110.74311	8.79500	110.71678				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			7.86000	102.38140	7.86000	102.35990				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/On 31/07/2026 Spot Bond			8.94000	106.23132	8.94000	106.20566				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK30/ On 20/02/2024 Spot Bond			8.67000	101.91884	8.67000	101.89495				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.44000	104.35694	8.44000	104.33311				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.49643				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.07817				0.00	320,000,000	160,000,000
Total NBK36B SPOT										0.00	320,000,000	160,000,000
Total For NBK36B										0.00	320,000,000	160,000,000
NBK4 On 28/10/2024 Spot Bond					0.00000	84.11081				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.08249				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.93208				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.71880				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.05838				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.56043				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.82699				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.47862				0.00	0	
Total NBK52B SPOT										0.00	0	

Contract 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 NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.54462				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.48873				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	101.92584				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBK5 On 01/08/2026 Spot Bond					0.00000	101.69665				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK5 On 01/08/2029 Spot Bond					0.00000	101.23074				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK6 On 24/02/2025 Spot Bond					0.00000	101.05853				0.00	0	300,000,00
Total NBK60 SPOT										0.00	0	300,000,00
Total For NBK60										0.00	0	300,000,00
NBK6 On 24/02/2027 Spot Bond					0.00000	100.82560				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK6 On 15/04/2024 Spot Bond					0.00000	101.98099				0.00	0	160,000,00
Total NBK62 SPOT										0.00	0	160,000,00
Total For NBK62										0.00	0	160,000,00
NBK6 On 21/02/2026 Spot Bond					0.00000	100.92478				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBK6 On 15/04/2028 Spot Bond					0.00000	102.31909				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NBK6 On 21/02/2028 Spot Bond					0.00000	100.96710				0.00	0	
Total NBK65 SPOT										0.00	0	
Total For NBK65										0.00	0	
NBK6 On 21/02/2030 Spot Bond					0.00000	101.01852				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 Intere
Total NBKB66 SPOT										0.00	0	100,000,00
Total For NBKB66										0.00	0	100,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.02644				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.25399				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.19500	100.86686	10.19500	100.83960				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38339				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.85000	101.01707	9.85000	100.99068				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.38540				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.38845				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.39247				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.78664				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.78664				0.00	0	
Total NDAL03 SPOT										0.00	0	

Contract 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 NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.00160				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.24833				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.63884				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.62997				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.02406				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.21758				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.20508				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.11912				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.70286				0.00	0	100,000,00
Total NGLT1B SPOT										0.00	0	100,000,00
Total For NGLT1B										0.00	0	100,000,00
NGT10 On 25/03/2024 Spot Bond					0.00000	102.13830				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	106.20409				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	103.48613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT105 On 05/08/2025 Spot Bond					0.00000	105.24767				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT106 On 19/11/2025 Spot Bond					0.00000	105.88787				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	104.17564				0.00	0	100,000,00
Total NGT108 SPOT										0.00	0	100,000,00
Total For NGT108										0.00	0	100,000,00
NGT108 On 04/11/2026 Spot Bond					0.00000	101.76977				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	101.77748				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	102.15650				0.00	0	100,000,00
Total NGT111 SPOT										0.00	0	100,000,00
Total For NGT111										0.00	0	100,000,00
NGT111 On 10/12/2027 Spot Bond					0.00000	100.69662				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT112 On 16/06/2026 Spot Bond					0.00000	102.61682				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	100.63956				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	106.21875				0.00	0	5,000,000,00
Total NHM016 SPOT										0.00	0	5,000,000,00
Total For NHM016										0.00	0	5,000,000,00
NHM016 On 25/05/2023 Spot Bond					0.00000	101.47217				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2024 Spot Bond					0.00000	103.92046				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	102.70602				0.00	19,124,700,000	6,374,900,000
Total NHM020 SPOT										0.00	19,124,700,000	6,374,900,000
Total For NHM020										0.00	19,124,700,000	6,374,900,000
NHM02 On 26/11/2026 Spot Bond					0.00000	103.23979				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.36555				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	102.00594				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.60000	5.60000	5.60000	230.01815				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.34500	4.34500	4.34500	217.40987				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.87500	3.87500	3.87500	166.47414				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.87000	4.87000	4.87000	116.06619				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			5.39000	5.39000	5.39000	117.66416				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	166.16658				0.00	0	
Total NILB11 SPOT										0.00	0	

Contract 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 NILB11									0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.86821	3.45000	276.85081			0.00	0	26,000,00
Total NILB12 SPOT									0.00	0	26,000,00
Total For NILB12									0.00	0	26,000,00
NILB13 On 31/01/2025 Spot Bond			3.78000	3.78000	3.78000	166.75306			0.00	0	
Total NILB13 SPOT									0.00	0	
Total For NILB13									0.00	0	
NILB14 On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	220.99030			0.00	0	
Total NILB14 SPOT									0.00	0	
Total For NILB14									0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.13500	219.53750	4.13500	219.51975			0.00	0	
Total NILB15 SPOT									0.00	0	
Total For NILB15									0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.41000	91.65151	5.41000	117.38851			0.00	0	
Total NILB17 SPOT									0.00	0	
Total For NILB17									0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.63819			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	146.42263			0.00	0	
Total NN02 SPOT									0.00	0	
Total For NN02									0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.65628			0.00	0	
Total NN022 SPOT									0.00	0	
Total For NN022									0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.96011			0.00	0	
Total NN023 SPOT									0.00	0	
Total For NN023									0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.64286			0.00	0	
Total NN026 SPOT									0.00	0	
Total For NN026									0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.80472			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.83266				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	100.21016				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.05436				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.35914				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.42168				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.25776				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.28167				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	89.20371				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.07040				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.57396				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	95.53425				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.38224				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.75832				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.26702				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.39365				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.52964				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.39365				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.20652				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	96.17434				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	100.39280				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.37631				0.00	0	
Total NN176 SPOT										0.00	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 NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.23000	10.23000	10.23000	102.39575				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.73000	9.73000	9.73000	104.33463				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.75500	9.75500	9.75500	103.04795				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.99889				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	107.06761				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	138.48000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	127.75000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	141.19000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	138.89000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	136.94217				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.80058				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	101.03606				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.79301				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.79821				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	100.48007				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.41403				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF097 On 20/06/2023 Spot Bond					0.00000	100.41403				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF098 On 27/06/2023 Spot Bond					0.00000	100.18179				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF099 On 29/03/2028 Spot Bond					0.00000	100.15711				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF100 On 30/03/2028 Spot Bond					0.00000	100.13346				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF101 On 03/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	125.02299				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A24 On 22/05/2052 Spot Bond					0.00000	88.41630				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A25 On 22/05/2054 Spot Bond					0.00000	101.11783				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A27 On 22/05/2023 Spot Bond					0.00000	101.03796				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A28 On 22/05/2053 Spot Bond					0.00000	101.06514				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	101.07622				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B17 On 22/05/2052 Spot Bond					0.00000	109.46869				0.00	0	
Total NQ1B17 SPOT										0.00	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 NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.08237				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.14262				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.09836				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.21747				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.95988				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.63300	214.33663	4.63300	214.31628				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			10.96000	109.53713	10.96000	109.50503				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.11529	100.00000	17.07721				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.14843				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.60231				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.08997				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.58689				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.33051				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.65612				0.00	2,500,000,000	2,500,000,000
Total NTC35 SPOT										0.00	2,500,000,000	2,500,000,000
Total For NTC35										0.00	2,500,000,000	2,500,000,000
NTC36 On 07/09/2027 Spot Bond					0.00000	101.03588				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	99.81080				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.29587				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.19457				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.39944				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.12000	105.52540	8.12000	105.50259				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML10 On 14/09/2025 Spot Bond			8.60000	106.60529	8.60000	106.58090				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.17401				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.10290				0.00	0	700,000,000
Total OML12 SPOT										0.00	0	700,000,000
Total For OML12										0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML13 On 23/09/2026 Spot Bond					0.00000	101.29946				0.00	200,000,000	200,000,000
Total OML13 SPOT										0.00	200,000,000	200,000,000
Total For OML13										0.00	200,000,000	200,000,000
OML14 On 23/06/2027 Spot Bond					0.00000	100.88424				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.57388				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	100.88689				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS02 On 13/12/2027 Spot Bond					0.00000	101.09676				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.56981				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.81589				0.00	1,000,000,000	500,000,000
Total PEP03 SPOT										0.00	1,000,000,000	500,000,000
Total For PEP03										0.00	1,000,000,000	500,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	102.46691				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.67564				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.68731				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	99.82461				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.90847				0.00	0	
Total PMM58 SPOT										0.00	0	

Contract 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 PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.88486				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.89912				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.42000	109.51650	8.45000	109.39386			702,549,739,124,000.00	2,221,205,432,200	1,036,877,842,50	
Total R186 SPOT									12,549,739,124,000.00	221,205,432,200	1036,877,842,50	
Total For R186									12,549,739,124,000.00	221,205,432,200	1036,877,842,50	
R197 On 07/12/2023 Spot Bond			3.05000	334.37378	2.98300	334.50265			91,500,000,000.00	30,000,000	532,130,000,00	
Total R197 SPOT									91,500,000,000.00	30,000,000	532,130,000,00	
Total For R197									91,500,000,000.00	30,000,000	532,130,000,00	
R202 On 07/12/2033 Spot Bond			4.53000	252.05871	4.60000	250.52030			152,851,436,670,000.00	33,742,039,000	99,616,229,90	
Total R202 SPOT									152,851,436,670,000.00	33,742,039,000	99,616,229,90	
Total For R202									152,851,436,670,000.00	33,742,039,000	99,616,229,90	
R2030 On 31/01/2030 Spot Bond			9.81500	92.51768	9.91500	92.03322			102,408,346,660,000.00	3,066,979,964,000	1,149,740,216,40	
Total R2030 SPOT									102,408,346,660,000.00	3,066,979,964,000	1,149,740,216,40	
Total For R2030									102,408,346,660,000.00	3,066,979,964,000	1,149,740,216,40	
R2032 On 31/03/2032 Spot Bond			10.46000	87.43370	10.59000	86.73076			583,060,524,298,000.00	1,394,174,046,300	1,022,237,375,00	
Total R2032 SPOT									583,060,524,298,000.00	1,394,174,046,300	1,022,237,375,00	
Total For R2032									583,060,524,298,000.00	1,394,174,046,300	1,022,237,375,00	
R2035 On 28/02/2035 Spot Bond			11.04000	86.69686	11.14500	86.05802			681,919,798,176,000.00	1,148,724,619,400	1,326,076,605,20	
Total R2035 SPOT									681,919,798,176,000.00	1,148,724,619,400	1,326,076,605,20	
Total For R2035									681,919,798,176,000.00	1,148,724,619,400	1,326,076,605,20	
R2037 On 31/01/2037 Spot Bond			11.31500	82.03095	11.42500	81.36054			724,992,784,423,500.00	2,008,395,296,900	1,866,612,572,00	
Total R2037 SPOT									724,992,784,423,500.00	2,008,395,296,900	1,866,612,572,00	
Total For R2037									724,992,784,423,500.00	2,008,395,296,900	1,866,612,572,00	
R2040 On 31/01/2040 Spot Bond			11.53000	82.94833	11.64500	82.20599			742,567,831,658,000.00	758,245,258,600	1,395,982,634,90	
Total R2040 SPOT									742,567,831,658,000.00	758,245,258,600	1,395,982,634,90	
Total For R2040									742,567,831,658,000.00	758,245,258,600	1,395,982,634,90	
R2044 On 31/01/2044 Spot Bond			11.64000	79.04447	11.77500	78.17547			957,211,412,024,000.00	941,341,186,600	1,692,489,719,60	
Total R2044 SPOT									957,211,412,024,000.00	941,341,186,600	1,692,489,719,60	
Total For R2044									957,211,412,024,000.00	941,341,186,600	1,692,489,719,60	
R2048 On 28/02/2048 Spot Bond			11.61000	77.68531	11.72500	76.92583			290,900,078,608,000.00	1,230,913,012,800	1,230,581,697,90	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R2048 SPOT									10,900,078,608,000.00	230,913,012,800	230,581,697,900
Total For R2048									10,900,078,608,000.00	230,913,012,800	230,581,697,900
R209 On 31/03/2036 Spot Bond			11.07000	67.28763	11.18500	66.67758			902,957,359,804,000.00	262,236,437,200	687,074,952,700
Total R209 SPOT									12,957,359,804,000.00	262,236,437,200	587,074,952,700
Total For R209									12,957,359,804,000.00	262,236,437,200	587,074,952,700
R210 On 31/03/2028 Spot Bond			3.82000	222.74487	3.63500	224.63840			202,062,433,882,000.00	52,895,925,100	319,469,047,100
Total R210 SPOT									12,062,433,882,000.00	52,895,925,100	319,469,047,100
Total For R210									12,062,433,882,000.00	52,895,925,100	319,469,047,100
R213 On 28/02/2031 Spot Bond			10.22000	83.49721	10.33000	82.95605			457,807,985,936,000.00	729,726,808,800	1,292,510,056,200
Total R213 SPOT									57,807,985,936,000.00	729,726,808,800	292,510,056,200
Total For R213									57,807,985,936,000.00	729,726,808,800	292,510,056,200
R214 On 28/02/2041 Spot Bond			11.39500	63.57203	11.50500	62.97196			429,677,357,694,000.00	476,496,477,200	574,477,815,500
Total R214 SPOT									19,677,357,694,000.00	476,496,477,200	574,477,815,500
Total For R214									19,677,357,694,000.00	476,496,477,200	574,477,815,500
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.19408			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.59094			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.85405			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.72709			0.00	0	1,000,000,000
Total RDFB20 SPOT									0.00	0	1,000,000,000
Total For RDFB20									0.00	0	1,000,000,000
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.70765			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.41480			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.22708			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2' On 26/07/2024 Spot Bond					0.00000	102.47783				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.59966				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.10398				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.33102				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.34139				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.63938				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.64497				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.75240				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.44461				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.97693				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.57661				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.71399				0.00	0	
Total RED302 SPOT										0.00	0	

Contract 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 RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.26005				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.97494				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.73387				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.90930				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	103.20508				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.71885				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	102.09656				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.82813				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.38184				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.78332				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.69296				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.49521				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.24186				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.47827				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.36588				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.36468				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.38113				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.37712				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.39917				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.39516				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.44317				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.43918				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RN2027 On 11/07/2027 Spot Bond					0.00000	102.49761				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.38000	103.08933	9.38000	103.06337				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.42500	98.39768	11.42500	98.36765				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.63000	97.85739	11.63000	97.82701				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.57960				0.00	0	300,000,00
Total RWL26 SPOT										0.00	0	300,000,00
Total For RWL26										0.00	0	300,000,00
RWL28 On 30/06/2028 Spot Bond			10.59500	99.02047	10.59500	98.99239				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	101.66683				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.99136				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.12500	106.35194	9.12500	106.32572				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.68171				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.77000	102.33760	8.77000	102.31334			11,050,200,000,000.00		1,260,000,000	630,000,00
Total SBS27 SPOT									11,050,200,000,000.00		1,260,000,000	630,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS27									11,050,200,000,000.00	1,260,000,000	630,000,000
SBS3 On 25/05/2026 Spot Bond			9.00000	100.80366	9.00000	100.77915			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.45000	104.17468	9.45000	104.14826			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.82000	102.16888	8.82000	102.14492			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.77000	102.16182	8.77000	102.13761			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.13000	99.71025	10.13000	99.68303			0.00	0	
Total SBS39 SPOT									0.00	0	
Total For SBS39									0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.87500	108.23597	8.87500	108.21001			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.47500	109.20815	9.47500	109.18023			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.74000	8.74000	8.74000	102.48535			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.98658			0.00	0	260,000,000
Total SBS52 SPOT									0.00	0	260,000,000
Total For SBS52									0.00	0	260,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.58745			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.53341			0.00	0	
Total SBS57 SPOT									0.00	0	
Total For SBS57									0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.94586			0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS58 SPOT										0.00	0	100,000,00
Total For SBS58										0.00	0	100,000,00
SBS62 On 31/01/2024 Spot Bond					0.00000	101.91751				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.28322				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.41281				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.47925				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.75673				0.00	0	50,000,00
Total SBS67 SPOT										0.00	0	50,000,00
Total For SBS67										0.00	0	50,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.40070				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.82317				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.85702				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.59813				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.95066				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.91443				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	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
SBS75 On 26/04/2027 Spot Bond					0.00000	102.31569				0.00	280,000,000	140,000,000
Total SBS75 SPOT										0.00	280,000,000	140,000,000
Total For SBS75										0.00	280,000,000	140,000,000
SBS76 On 26/04/2032 Spot Bond					0.00000	102.22706				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	102.17091				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.79624				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.42824				0.00	0	100,000,000
Total SBS79 SPOT										0.00	0	100,000,000
Total For SBS79										0.00	0	100,000,000
SBS80 On 03/02/2028 Spot Bond			9.56500	9.56500	9.56500	99.91608				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.88300	332.57214	3.88300	332.54734				0.00	0	50,000,000
Total SBSI11 SPOT										0.00	0	50,000,000
Total For SBSI11										0.00	0	50,000,000
SBSI14 On 07/12/2033 Spot Bond			5.35000	5.35000	5.35000	234.94920				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.87676				0.00	2,500,000,000	500,000,000
Total SBSS01 SPOT										0.00	2,500,000,000	500,000,000
Total For SBSS01										0.00	2,500,000,000	500,000,000
SBSS02 On 19/08/2026 Spot Bond					0.00000	100.30724				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.47647				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.29330				0.00	0	200,000,000
Total SBT104 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 SBT104										0.00	0	200,000,00
SBT104 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT105 On 31/12/2026 Spot Bond					0.00000	103.38750				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	102.53245				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	102.20691				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	100.36879				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.55852				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT202 On 03/12/2023 Spot Bond			9.33500	104.15217	9.33500	104.12607				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	102.02365				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.65742				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	104.48719				0.00	0	400,000,00
Total SBT207 SPOT										0.00	0	400,000,00
Total For SBT207										0.00	0	400,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	103.27205				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.45189				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.87350				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.63657				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.40000	97.03974	9.40000	97.01512				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.43909				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.22506				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.21201				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.25091				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.27712				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.26408				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.23803				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.27690				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.30313				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.29659				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.29004				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.32887				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.17500	99.82435	9.17500	99.79931				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.89290				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.63446				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	102.16011				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	102.39110				0.00	0	200,000,00
Total SOL02 SPOT										0.00	0	200,000,00
Total For SOL02										0.00	0	200,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.50486				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.98799				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.00162				0.00	0	
Total SPDA15 SPOT										0.00	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 SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.98912				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.00490				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.76663				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.13958				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.87043				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	102.37924				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.38980				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.01821				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	100.14148				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	99.81953				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.13242				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.49268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.18979				0.00	30,200,000,000	20,000,000,000
Total SSA08 SPOT										0.00	30,200,000,000	20,000,000,000
Total For SSA08										0.00	30,200,000,000	20,000,000,000
SSN01 On 31/01/2025 Spot Bond			4.62000	4.62000	4.62000	164.30758				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.42500	109.50020	8.42500	109.47538				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.82000	85.41769	9.82000	85.39544				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.88700				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.36522				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.88000	100.24645	8.88000	100.22252				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.34000	118.37022	5.34000	118.35667				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.44703				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	101.65076				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.29615				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN05(On 08/12/2023 Spot Bond			4.01300	4.01300	4.01300	332.26658				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06(On 31/01/2025 Spot Bond			4.02500	4.02500	4.02500	166.03497				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06(On 31/01/2038 Spot Bond			5.54000	5.54000	5.54000	115.61537				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06(On 31/03/2029 Spot Bond			4.82000	4.82000	4.82000	116.38728				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06(On 31/03/2028 Spot Bond			4.81500	4.81500	4.81500	212.77132				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.88940				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06(On 28/05/2023 Spot Bond					0.00000	100.87899				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.51098				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.50345				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	108.48835				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	100.81282				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	100.38316				0.00	0	
Total SSN077 SPOT										0.00	0	

Contract 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 SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.77678				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.92839				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.58268				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.45833				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.47500	5.47500	5.47500	232.46799				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.52029				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.08259				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.71746				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.58000	89.07309	10.58000	89.04772				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.37005				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.79500	212.98735	4.79500	212.96638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.65500	228.97799	5.65500	228.95004				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.28483				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN120 On 11/06/2023 Spot Bond					0.00000	100.58412				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	100.77599				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN139 On 27/10/2023 Spot Bond					0.00000	98.28495				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN140 On 03/11/2023 Spot Bond					0.00000	98.02724				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN142 On 09/11/2023 Spot Bond					0.00000	98.41016				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN150 On 21/02/2024 Spot Bond			7.17000	7.17000	7.17000	100.98665				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN161 On 08/06/2023 Spot Bond					0.00000	100.61842				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN173 On 28/02/2025 Spot Bond					0.00000	100.05661				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN174 On 28/02/2027 Spot Bond					0.00000	105.04124				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17(On 31/03/2046 Spot Bond			4.68888	112.23548	4.68888	112.22476				0.00	0	22,000,00
Total SSN175 SPOT										0.00	0	22,000,00
Total For SSN175										0.00	0	22,000,00
SSN17(On 31/12/2050 Spot Bond			4.68836	47.37938	4.68836	114.58327				0.00	0	22,000,00
Total SSN176 SPOT										0.00	0	22,000,00
Total For SSN176										0.00	0	22,000,00
SSN17(On 28/09/2027 Spot Bond					0.00000	100.19355				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.58405				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	100.98340				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18(On 28/04/2023 Spot Bond					0.00000	101.50070				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18(On 17/05/2023 Spot Bond					0.00000	101.02985				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18(On 22/05/2023 Spot Bond					0.00000	100.94364				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18(On 22/05/2023 Spot Bond					0.00000	100.94364				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18(On 23/05/2023 Spot Bond					0.00000	100.90913				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18(On 23/05/2023 Spot Bond					0.00000	100.90913				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19(On 30/05/2023 Spot Bond					0.00000	100.79111				0.00	0	
Total SSN190 SPOT										0.00	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 SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	100.47151				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.45501				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.45501				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	100.34110				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.33703				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.18195				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	102.22535				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20: On 03/03/2028 Spot Bond					0.00000	100.82820				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	103.53647				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF00: On 01/02/2026 Spot Bond					0.00000	100.73012				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.94000	100.25152	8.94000	100.22757				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	101.06302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.05031				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.99752				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.07396				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.01733				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.75465				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.01733				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.07000	101.20438	7.07000	101.18495				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.58000	101.26041	7.58000	101.23960				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.93346				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.00050				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.02308				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A22 On 21/08/2027 Spot Bond					0.00000	101.01740				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.15000	102.16667	9.15000	102.14142				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.30289				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.41838				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.06690				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.93796				0.00	13,460,000,000	13,230,000,000
Total TFS156 SPOT										0.00	13,460,000,000	13,230,000,000
Total For TFS156										0.00	13,460,000,000	13,230,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	101.22298				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.66170				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.13080				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.83246				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.66203				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.82746				0.00	0	
Total TFS166 SPOT										0.00	0	

Contract 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 TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.09797				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.15623				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.69889				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.79631				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.97562				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.06309				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.46400				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.57802				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.50132				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	100.51134				0.00	0	5,000,000,00
Total TFS176 SPOT										0.00	0	5,000,000,00
Total For TFS176										0.00	0	5,000,000,00
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.01757				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.35000	101.17194	8.35000	101.14908				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.02326				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.01984				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.62000	100.86058	5.62000	100.84513				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.04486				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.21372				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.08806				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.08010				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.13464				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.11987				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	101.32413				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16D: On 21/08/2024 Spot Bond					0.00000	101.42042				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.36379				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.06842				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.05139				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.04571				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.10926				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.08317				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.07976				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.31773				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.27585				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.24981				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.95269				0.00	0	
Total TH17O4 SPOT										0.00	0	

Contract 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 TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.04580				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.86254				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.12527				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.10257				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.23866				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.21600				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.95390				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.95273				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.01000	101.54484	9.01000	101.52053				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.50219				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.75970				0.00	0	586,000,00
Total TL27 SPOT										0.00	0	586,000,00
Total For TL27										0.00	0	586,000,00
TL28 On 24/04/2025 Spot Bond			8.92000	104.80785	8.92000	104.78272				0.00	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 TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	103.17469				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.32783				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.27257				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.72832				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.66401				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.50000	105.18121	9.50000	105.15425				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	70.59035	100.00000	70.43240				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.60000	100.95220	9.60000	100.92606		31,968,000,000,000.00		3,330,000,000	1,688,756,80	
Total TN25 SPOT								31,968,000,000,000.00		3,330,000,000	1,688,756,80	
Total For TN25								31,968,000,000,000.00		3,330,000,000	1,688,756,80	
TN25/R On 19/08/2025 Spot Bond			100.00000	23.68930	100.00000	23.63630				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.97000	96.13721	10.97000	96.10884		58,250,700,000,000.00		5,310,000,000	21,076,730,30	
Total TN27 SPOT								58,250,700,000,000.00		5,310,000,000	21,076,730,30	
Total For TN27								58,250,700,000,000.00		5,310,000,000	21,076,730,30	
TN27/R On 14/11/2027 Spot Bond			100.00000	14.40465	100.00000	14.37241				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN29 On 07/02/2029 Spot Bond			10.84500	99.10259	10.84500	99.07368			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.47500	95.06636	11.47500	95.03722		20,769,750,000,000.00	1,810,000,000	914,989,400	
Total TN30 SPOT								20,769,750,000,000.00	1,810,000,000	914,989,400	
Total For TN30								20,769,750,000,000.00	1,810,000,000	914,989,400	
TN30/R On 09/10/2030 Spot Bond			8.00000	113.79985	8.00000	113.77532		0.00	0		
Total TN30/R2030 SPOT								0.00	0		
Total For TN30/R2030								0.00	0		
TN34 On 07/02/2034 Spot Bond			12.35200	95.85037	12.35200	95.81863		0.00	0		
Total TN34 SPOT								0.00	0		
Total For TN34								0.00	0		
TN40 On 09/10/2040 Spot Bond			12.67500	86.46367	12.67500	86.43449		15,843,750,000,000.00	1,250,000,000	637,443,700	
Total TN40 SPOT								15,843,750,000,000.00	1,250,000,000	637,443,700	
Total For TN40								15,843,750,000,000.00	1,250,000,000	637,443,700	
TN40/R On 09/10/2040 Spot Bond			10.75000	99.88500	10.75000	99.85627		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	101.49159		0.00	0		
Total TNF25 SPOT								0.00	0		
Total For TNF25								0.00	0		
TNF27 On 07/02/2027 Spot Bond					0.00000	101.57584		0.00	0		
Total TNF27 SPOT								0.00	0		
Total For TNF27								0.00	0		
TNI33 On 28/02/2033 Spot Bond			5.89000	104.23763	5.89000	103.43180		0.00	0		
Total TNI33 SPOT								0.00	0		
Total For TNI33								0.00	0		
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.51208		0.00	0		
Total TR5A11 SPOT								0.00	0		
Total For TR5A11								0.00	0		
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.36239		0.00	0		
Total TR5A12 SPOT								0.00	0		
Total For TR5A12								0.00	0		
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.36665		0.00	0		
Total TR5A21 SPOT								0.00	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 TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.37267				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			7.47000	102.59211	7.47000	102.57144				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	102.01379				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.88000	104.73562	8.88000	104.71063				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	102.01379				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.48000	104.25111	8.48000	104.22732				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.19076				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.55574				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.39511				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.38309				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.46106				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.46106				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	93.40367				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	92.91458				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.03562				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.97591				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.50820				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.76775				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.47704				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.38761				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.68865				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.43636				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC43 On 29/05/2023 Spot Bond					0.00000	100.85493				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.77209				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	99.97917				0.00	70,000,000	70,000,000
Total TWC439 SPOT										0.00	70,000,000	70,000,000
Total For TWC439										0.00	70,000,000	70,000,000
TWC44 On 07/06/2023 Spot Bond					0.00000	100.66785				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			790,000,000,000,000.00	27,900,000,000	27,900,000,000	27,900,000,000
Total TWC441 SPOT									10,000,000,000,000.00	27,900,000,000	27,900,000,000	27,900,000,000
Total For TWC441									10,000,000,000,000.00	27,900,000,000	27,900,000,000	27,900,000,000
UG26 On 09/03/2026 Spot Bond			10.77000	102.13680	10.77000	102.10769				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.17957				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.21113				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.19910				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.28359				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.17306				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.30310				0.00	0	
Total UU1A08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.37000	10.37000	10.37000	102.77339				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.30310				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.33430				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.47198				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.49794				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	101.45900				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11: On 20/04/2023 Spot Bond					0.00000	101.86578				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	101.08614				0.00	0	280,000,00
Total VKE14 SPOT										0.00	0	280,000,00
Total For VKE14										0.00	0	280,000,00
VKE16: On 14/02/2025 Spot Bond					0.00000	101.92663				0.00	0	400,000,00
Total VKE16 SPOT										0.00	0	400,000,00
Total For VKE16										0.00	0	400,000,00
VKE18: On 27/08/2024 Spot Bond					0.00000	101.85742				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19: On 27/08/2025 Spot Bond					0.00000	101.24675				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20: On 27/08/2027 Spot Bond					0.00000	100.88167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.23958				0.00	3,000,000,000	600,000,000
Total WHL03 SPOT										0.00	3,000,000,000	600,000,000
Total For WHL03										0.00	3,000,000,000	600,000,000
Total for SPOT										1.56e+017	448,212,382,500	214,365,312,200
Total for SPOT :										1.56e+017	448,212,382,500	214,365,312,200
Total Futures										1.56e+017	448,212,855,850	214,366,649,600
Total Options										0.00	0	124,770
Grand Total:										1.56e+017	448,212,855,850	214,366,774,370