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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/04/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2023 Bond Future			11.98904	74.87481	11.90440	75.27850			0.00	0	
ES33 On 03/08/2023 Bond Future			12.12081	76.44472	12.03588	76.84175			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.25461	74.28751	12.17055	74.67260			0.00	0	
ES33 On 01/02/2024 Bond Future			12.39712	75.88886	12.32182	76.22647			0.00	0	
ES33 On 02/05/2024 Bond Future			12.54905	73.70654	12.48793	73.97451			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.42800	71.92279	12.33838	72.42014			0.00	0	
ES42 On 03/08/2023 Bond Future			12.55243	73.43097	12.46207	73.92413			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.67825	70.74287	12.58808	71.22652			0.00	0	
ES42 On 01/02/2024 Bond Future			12.80514	72.26753	12.72163	72.70788			0.00	0	
ES42 On 02/05/2024 Bond Future			12.94419	69.54303	12.87167	69.91812			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 04/05/2023 Bond Future			168.96170	168.96170	168.96048	168.96048			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			170.76201	170.76201	170.72815	170.72815			0.00	0	5,10
I2025	On	02/11/2023	Bond Future			174.42438	174.42438	174.34319	174.34319			0.00	0	
I2025	On	01/02/2024	Bond Future			176.39651	176.39651	176.18720	176.18720			0.00	0	
I2025	On	02/05/2024	Bond Future			180.15356	180.15356	179.76045	179.76045			0.00	0	
Total I2025 Future												0.00	0	10,46
Total For I2025												0.00	0	10,46
I2029	On	04/05/2023	Bond Future			122.20981	122.20981	122.29581	122.29581			0.00	0	2,17
I2029	On	03/08/2023	Bond Future			124.77220	124.77220	124.83548	124.83548			0.00	0	1,88
I2029	On	02/11/2023	Bond Future			126.12128	126.12128	126.15335	126.15335			0.00	0	
I2029	On	01/02/2024	Bond Future			128.84062	128.84062	128.78045	128.78045			0.00	0	
I2029	On	02/05/2024	Bond Future			130.22296	130.22296	130.03245	130.03245			0.00	0	
Total I2029 Future												0.00	0	4,00
Total For I2029												0.00	0	4,00
I2033	On	04/05/2023	Bond Future			116.31076	116.31076	116.73301	116.73301			0.00	0	1,52
I2033	On	03/08/2023	Bond Future			118.74941	118.74941	119.15706	119.15706			0.00	0	6,43
I2033	On	02/11/2023	Bond Future			119.87833	119.87833	120.26402	120.26402			0.00	0	
I2033	On	01/02/2024	Bond Future			122.46315	122.46315	122.76856	122.76856			0.00	0	
I2033	On	02/05/2024	Bond Future			123.61475	123.61475	123.80445	123.80445			0.00	0	
Total I2033 Future												0.00	0	7,97
Total For I2033												0.00	0	7,97
I2038	On	04/05/2023	Bond Future			130.04410	130.04410	130.06165	130.06165			0.00	0	3,71
I2038	On	03/08/2023	Bond Future			130.81074	130.81074	130.80384	130.80384			0.00	0	1,27
I2038	On	02/11/2023	Bond Future			133.61618	133.61618	133.57350	133.57350			0.00	0	
I2038	On	01/02/2024	Bond Future			134.48475	134.48475	134.34486	134.34486			0.00	0	
I2038	On	02/05/2024	Bond Future			137.34857	137.34857	137.06863	137.06863			0.00	0	
Total I2038 Future												0.00	0	5,03
Total For I2038												0.00	0	5,03
I2046	On	04/05/2023	Bond Future			113.84893	113.84893	113.86431	113.86431			0.00	0	16,90
I2046	On	03/08/2023	Bond Future			116.23601	116.23601	116.22885	116.22885			0.00	0	3,81
I2046	On	02/11/2023	Bond Future			116.64387	116.64387	116.60710	116.60710			0.00	0	
I2046	On	01/02/2024	Bond Future			119.15869	119.15869	119.03501	119.03501			0.00	0	
I2046	On	02/05/2024	Bond Future			119.55602	119.55602	119.31118	119.31118			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			117.14483	117.14483	117.16066	117.16066			0.00	0	13,66
I2050	On	03/08/2023	Bond Future			117.41810	117.41810	117.41126	117.41126			0.00	0	1,14
I2050	On	02/11/2023	Bond Future			119.93635	119.93635	119.89733	119.89733			0.00	0	
I2050	On	01/02/2024	Bond Future			120.28173	120.28173	120.15561	120.15561			0.00	0	

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			122.84292	122.84292	122.59149	122.59149			0.00	0	
Total I2050 Future												0.00	0	14,81
Total For I2050												0.00	0	14,81
R186	On	04/05/2023	Bond Future			8.43345	110.32060	8.38223	110.48391		5.17	1,875,781,161.80	17,003	86,18
R186	On	03/08/2023	Bond Future			8.43654	107.29941	8.38809	107.44434		4.96	2,081,286,655.77	19,397	38,82
R186	On	02/11/2023	Bond Future			8.41906	109.57554	8.37662	109.69407		4.54	1,205,330.94	11	1,10
R186	On	01/02/2024	Bond Future			8.39380	106.60498	8.37801	106.64590		4.29	0.00	0	
R186	On	02/05/2024	Bond Future			8.37580	108.84975	8.40466	108.78093		3.80	0.00	0	
Total R186 Future												3,958,273,148.51	36,411	126,13
R186	On	04/05/2023	Bond Future	8.82	Call			1,616.02000	1.61602	1,461,180	5.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			230.26000	0.23026	238,730	5.63	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,641.64000	1.64164	1,486,330	5.65	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			224.49000	0.22449	232,490	5.65	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,667.28000	1.66728	1,511,610	5.66	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			218.76000	0.21876	226,400	5.66	0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,483.91000	10.48391	10,320,600	4.20	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.20	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			609.77000	0.60977	492,900	4.94	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			680.75000	0.68075	727,190	4.94	0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			222.17000	0.22217	210,760	5.51	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			4,171.52000	4.17152	4,015,210	5.52	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			219.18000	0.21918	207,800	5.52	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			4,196.99000	4.19699	4,040,710	5.53	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			216.11000	0.21611	204,760	5.53	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			4,145.96000	4.14596	3,989,620	5.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,427.34000	3.42734	3,328,790	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			642.07000	0.64207	662,050	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,448.67000	3.44867	3,349,930	5.10	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			636.38000	0.63638	656,170	5.10	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,928.12000	2.92812	2,834,510	4.97	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.15	Put			794.07000	0.79407	818,990	4.97	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,778.27000	5.77827	5,650,660	5.52	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			255.99000	0.25599	246,910	5.52	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.38	Call			3,406.06000	3.40606	3,307,690	5.09	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			647.82000	0.64782	667,980	5.09	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			751.31000	0.75131	781,570	4.91	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,654.07000	3.65407	3,643,290	4.91	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			746.04000	0.74604	776,180	4.91	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,614.59000	3.61459	3,604,060	4.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R186	On	01/02/2024	Bond Future	9.50	Put			756.61000	0.75661	787,000	4.90	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,634.32000	3.63432	3,623,660	4.91	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			1,188.91000	1.18891	1,259,680	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,159.15000	2.15915	2,161,100	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			1,200.32000	1.20032	1,271,300	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,146.44000	2.14644	2,148,600	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			1,178.00000	1.17800	1,248,120	3.70	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,172.36000	2.17236	2,173,660	3.70	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												3,958,273,148.51	36,411	129,96
R197	On	04/05/2023	Bond Future			336.15787	336.15787	336.21614	336.21614			0.00	0	30
R197	On	03/08/2023	Bond Future			334.12123	334.12123	334.11454	334.11454			0.00	0	
R197	On	02/11/2023	Bond Future			341.28728	341.28728	341.18914	341.18914			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			253.03838	253.03838	253.07289	253.07289			3,289,498.94	13	4,9
R202	On	03/08/2023	Bond Future			253.51834	253.51834	253.50355	253.50355			21,042,022.22	83	5
R202	On	02/11/2023	Bond Future			258.95570	258.95570	258.87111	258.87111			0.00	0	
R202	On	01/02/2024	Bond Future			259.58712	259.58712	259.31488	259.31488			0.00	0	
R202	On	02/05/2024	Bond Future			265.11515	265.11515	264.57253	264.57253			0.00	0	
Total R202 Future												24,331,521.16	96	5,47
Total For R202												24,331,521.16	96	5,47
R2030	On	04/05/2023	Bond Future			9.84522	93.21604	9.78004	93.51404		8.82	1,358,623,783.00	14,575	62,6
R2030	On	03/08/2023	Bond Future			9.92267	91.14024	9.85829	91.42571		9.03	1,365,463,075.68	14,982	53,6
R2030	On	02/11/2023	Bond Future			9.98667	93.07370	9.92479	93.34005		8.67	0.00	0	2
R2030	On	01/02/2024	Bond Future			10.05515	91.05362	10.00647	91.25646		8.37	0.00	0	
R2030	On	02/05/2024	Bond Future			10.14043	92.97054	10.11255	93.08279		7.66	0.00	0	
Total R2030 Future												2,724,086,858.68	29,557	116,25
R2030	On	04/05/2023	Bond Future	12.50	Put			0.14000	0.00014	0,170	13.10	0.00	0	4
R2030	On	04/05/2023	Bond Future	12.57	Call			11,728.22000	11.72822	11,430,240	13.10	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			11.64000	0.01164	18,860	12.34	0.00	0	1
R2030	On	04/05/2023	Bond Future	11.62	Call			7,966.23000	7.96623	7,671,690	12.86	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			1,107.17000	1.10717	1,347,070	8.58	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			9,655.30000	9.65530	9,357,630	13.10	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			1.32000	0.00132	1,650	13.10	0.00	0	1,0
R2030	On	04/05/2023	Bond Future	12.50	Call			11,458.20000	11.45820	11,160,230	13.10	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			124.75000	0.12475	179,720	10.75	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call			3,521.03000	3.52103	3,276,860	10.77	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	12.57	Put			0.10000	0.00010	0,120	13.10		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.65	Call			3,967.40000	3.96740	3,711,940	11.02		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.65	Put			88.83000	0.08883	131,370	11.02		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			6,819.63000	6.81963	6,528,850	12.34		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			507.18000	0.50718	663,530	9.50		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			3,042.38000	3.04238	2,814,280	10.50		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			4.97000	0.00497	8,430	12.86		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			3,440.66000	3.44066	3,198,770	10.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			128.30000	0.12830	184,410	10.72		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			3,480.83000	3.48083	3,237,800	10.75		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			601.28000	0.60128	543,180	8.58		0.00	0	4%
R2030 On 04/05/2023 Bond Future	10.42	Put			168.72000	0.16872	238,620	10.50		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			121.26000	0.12126	175,090	10.77		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			862.60000	0.86260	776,940	8.90		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			862.79000	0.86279	1,075,130	8.90		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			1,507.95000	1.50795	1,366,300	9.50		0.00	0	1.0%
R2030 On 04/05/2023 Bond Future	9.03	Call			4.28000	0.00428	6,350	6.34		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			3,523.16000	3.52316	3,823,230	6.34		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			423.87000	0.42387	385,890	8.32		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			1,346.14000	1.34614	1,606,160	8.32		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			11,221.02000	11.22102	10,938,490	10.89		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			36.68000	0.03668	39,620	10.89		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Call			3,344.09000	3.34409	3,178,040	9.57		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Put			976.67000	0.97667	1,096,090	9.57		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			4,144.75000	4.14475	3,956,340	9.81		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Put			281.14000	0.28114	330,020	10.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			6,653.54000	6.65354	6,416,420	10.50		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			710.81000	0.71081	807,870	9.81		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			6,579.88000	6.57988	6,343,910	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			284.87000	0.28487	334,370	10.48		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			277.37000	0.27737	325,720	10.50		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			12,323.50000	12.32350	12,039,580	10.89		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			19.28000	0.01928	20,830	10.89		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			6,616.74000	6.61674	6,380,150	10.49		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,132.30000	1.13230	1,206,380	9.31		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			4,882.43000	4.88243	4,689,860	9.32		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,122.17000	1.12217	1,195,950	9.32		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,704.42000	1.70442	1,600,000	8.43		0.00	0	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			3,250.51000	3.25051	3,412,440	8.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			2,776.01000	2.77601	2,633,490	8.72		0.00	0	8%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2030	On	02/11/2023	Bond Future	11.57	Call		7.33789000	7.33789	7,110,380	9.98		0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put		575.94000	0.57594	614,780	9.98		0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call		4,820.68000	4.82068	4,629,180	9.30		0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,142.28000	1.14228	1,217,130	9.30		0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,851.64000	4.85164	4,659,370	9.31		0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,152.51000	2.15251	2,276,340	8.72		0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call		2,889.84000	2.88984	2,806,900	8.42		0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		2,625.24000	2.62524	2,745,140	8.42		0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		6,310.86000	6.31086	6,178,190	9.39		0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,068.74000	1.06874	1,138,910	9.39		0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call		6,435.10000	6.43510	6,300,680	9.43		0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,038.17000	1.03817	1,106,590	9.43		0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,885.67000	1.88567	1,805,400	8.12		0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		3,729.77000	3.72977	3,852,340	8.12		0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,580.58000	2.58058	2,499,980	8.33		0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put		2,900.35000	2.90035	3,022,590	8.33		0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		600.82000	0.60082	628,840	9.96		0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		6,466.11000	6.46611	6,331,320	9.44		0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,030.54000	1.03054	1,098,590	9.44		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,497.16000	6.49716	6,362,010	9.44		0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,022.96000	1.02296	1,090,650	9.44		0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		8,836.53000	8.83653	8,661,710	9.96		0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,405.18000	2.40518	2,298,720	7.55		0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		3,634.50000	3.63450	3,640,290	7.55		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,424.29000	2.42429	2,317,920	7.55		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		3,612.65000	3.61265	3,618,530	7.55		0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,443.88000	2.44388	2,337,210	7.56		0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		3,591.30000	3.59130	3,596,880	7.56		0.00	0	
Total R2030 Option											0.00	0	14,80	
Total For R2030											2,724,086,858.68	29,557	131,10	
R2032	On	04/05/2023	Bond Future			10.54260	87.83614	10.44227	88.35834	10.48		0.00	0	164,80
R2032	On	03/08/2023	Bond Future			10.63156	89.65617	10.53034	90.17144	10.99	667,490,185.65	7,445	19,00	
R2032	On	02/11/2023	Bond Future			10.71785	87.39643	10.61699	87.89839	11.23		0		
R2032	On	01/02/2024	Bond Future			10.80717	89.26064	10.71523	89.70761	10.46		0		
R2032	On	02/05/2024	Bond Future			10.90791	86.98029	10.83083	87.34569	10.07		0		
Total R2032 Future											667,490,185.65	7,445	183,87	
R2032	On	04/05/2023	Bond Future	11.37	Put		77.55000	0.07755	131,810	13.11		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call		13,932.21000	13.93221	13,410,030	15.80		0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.04000	0.00004	0,060	15.80		0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2032 On 04/05/2023 Bond Future	10.89	Call			2,594.57000	2.59457	2,232,830	11.75		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			219.41000	0.21941	347,250	12.09		0.00	0	13,00
R2032 On 04/05/2023 Bond Future	11.06	Call			3,336.86000	3.33686	2,926,360	12.26		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			185.85000	0.18585	297,550	12.26		0.00	0	7,50
R2032 On 04/05/2023 Bond Future	10.69	Call			1,784.64000	1.78464	1,496,790	11.12		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			2,311.45000	2.31145	2,816,040	8.66		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			4,753.51000	4.75351	4,285,570	13.11		0.00	0	40,00
R2032 On 04/05/2023 Bond Future	10.87	Put			311.99000	0.31199	478,990	11.69		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			2,552.18000	2.55218	2,193,690	11.72		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			303.69000	0.30369	467,400	11.72		0.00	0	50,00
R2032 On 04/05/2023 Bond Future	10.30	Call			561.40000	0.56140	449,230	9.74		0.00	0	
R2032 On 04/05/2023 Bond Future	10.89	Put			295.61000	0.29561	456,070	11.75		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			3,070.98000	3.07098	2,676,620	12.09		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			1,212.46000	1.21246	994,930	10.58		0.00	0	7,50
R2032 On 04/05/2023 Bond Future	10.53	Put			755.62000	0.75562	1,060,290	10.58		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,523.93000	1.52393	1,265,880	10.88		0.00	0	40,00
R2032 On 04/05/2023 Bond Future	10.62	Put			601.68000	0.60168	865,830	10.88		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			502.67000	0.50267	737,020	11.12		0.00	0	50,00
R2032 On 04/05/2023 Bond Future	10.87	Call			2,509.97000	2.50997	2,154,770	11.69		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Call			11.32000	0.01132	11,580	7.53		0.00	0	50,00
R2032 On 04/05/2023 Bond Future	9.80	Put			3,453.49000	3.45349	3,975,950	7.53		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			21.60000	0.02160	20,870	7.78		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			3,189.51000	3.18951	3,710,980	7.78		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			121.98000	0.12198	104,370	8.66		0.00	0	7,50
R2032 On 04/05/2023 Bond Future	10.30	Put			1,308.96000	1.30896	1,718,990	9.74		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			6,485.35000	6.48535	6,079,030	12.45		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			533.67000	0.53367	642,620	12.45		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			6,525.33000	6.52533	6,117,960	12.46		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			527.10000	0.52710	635,000	12.46		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			558.36000	0.55836	452,140	10.31		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.77	Put			520.61000	0.52061	627,470	12.47		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			7,089.12000	7.08912	6,667,600	12.62		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			442.83000	0.44283	536,580	12.62		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,663.92000	1.66392	1,475,660	10.79		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			5,486.86000	5.48686	5,895,910	10.31		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			2,851.52000	2.85152	3,178,530	10.79		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			6,565.36000	6.56536	6,156,950	12.47		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			4,768.19000	4.76819	4,494,990	11.98		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,822.57000	1.82257	2,051,330	11.98		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			4,800.86000	4.80086	4,526,660	11.99		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2032	On	02/11/2023	Bond Future	11.23	Put		1,807.50000	1.80750	2,035,260	11.99	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		4,833.85000	4.83385	4,558,410	12.00	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		1,792.78000	1.79278	2,019,300	12.00	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		7,149.23000	7.14923	6,799,860	12.72	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,036.58000	1.03658	1,189,170	12.72	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		3,463.70000	3.46370	3,275,250	10.47	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put		3,245.67000	3.24567	3,504,190	10.47	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,765.82000	6.76582	6,486,410	11.47	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,521.24000	1.52124	1,687,130	11.49	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		9,567.55000	9.56755	9,228,960	12.23	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,542.74000	1.54274	1,710,300	11.47	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		889.78000	0.88978	998,160	12.23	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call		1,818.49000	1.81849	1,683,490	9.98	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		5,348.64000	5.34864	5,660,610	9.98	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		6,799.87000	6.79987	6,519,890	11.48	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,531.82000	1.53182	1,698,810	11.48	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,834.23000	6.83423	6,553,150	11.49	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,990.89000	2.99089	2,807,860	9.92	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,339.24000	4.33924	4,521,610	9.92	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		3,013.86000	3.01386	2,830,370	9.93	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,313.74000	4.31374	4,495,650	9.93	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,968.01000	2.96801	2,785,780	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		4,364.88000	4.36488	4,548,050	9.91	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											667,490,185.65	7,445	219,86
R2035	On	04/05/2023	Bond Future			11.19542	86.65879	11.12060	87.09188	12.67	0.00	0	152,77
R2035	On	03/08/2023	Bond Future			11.29568	88.45443	11.22097	88.87899	13.54	0.00	0	15,67
R2035	On	02/11/2023	Bond Future			11.39741	85.82303	11.32393	86.23303	13.93	0.00	0	
R2035	On	01/02/2024	Bond Future			11.50584	87.65378	11.44105	88.00818	12.93	0.00	0	
R2035	On	02/05/2024	Bond Future			11.61568	84.99049	11.56467	85.26408	12.66	0.00	0	
Total R2035 Future											0.00	0	168,44
R2035	On	04/05/2023	Bond Future	9.85	Call		5.18000	0.00518	1,550	11.37	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.87	Call		4,381.96000	4.38196	3,977,800	14.09	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,564.64000	1.56464	1,287,170	13.01	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		3,615.98000	3.61598	3,972,760	11.99	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,867.71000	10.86771	10,434,310	15.82	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		2.06000	0.00206	1,750	15.82	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		4,043.72000	4.04372	3,646,450	13.97	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		222.44000	0.22244	258,260	13.97	0.00	0	1,07

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035 On 04/05/2023 Bond Future	11.05	Call			1,076.79000	1.07679	850,420	12.75		0.00	0	7
R2035 On 04/05/2023 Bond Future	11.87	Put			180.84000	0.18084	209,770	14.09		0.00	0	7
R2035 On 04/05/2023 Bond Future	12.46	Call			7,331.65000	7.33165	6,901,660	15.00		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			27.13000	0.02713	30,230	15.00		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			1,531.25000	1.53125	1,256,840	12.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,071.75000	1.07175	1,230,430	12.99		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			1,147.09000	1.14709	1,315,010	12.94		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,047.52000	1.04752	1,203,140	13.01		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,598.30000	1.59830	1,317,900	13.02		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,023.61000	1.02361	1,176,300	13.02		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			255.25000	0.25525	166,960	12.06		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			3,356.47000	3.35647	3,701,270	12.06		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			7,857.82000	7.85782	8,287,280	11.37		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			117.77000	0.11777	68,890	11.83		0.00	0	45
R2035 On 04/05/2023 Bond Future	10.42	Put			4,328.00000	4.32800	4,712,210	11.83		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			208.64000	0.20864	132,330	11.99		0.00	0	7
R2035 On 04/05/2023 Bond Future	11.05	Put			1,488.31000	1.48831	1,695,030	12.75		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,433.39000	1.43339	1,168,220	12.94		0.00	0	45
R2035 On 03/08/2023 Bond Future	11.99	Call			5,576.87000	5.57687	5,171,330	14.60		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,345.98000	1.34598	1,365,000	14.60		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,616.32000	5.61632	5,210,200	14.61		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,332.40000	1.33240	1,350,840	14.61		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,537.49000	5.53749	5,132,550	14.58		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,359.68000	1.35968	1,379,300	14.58		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,943.93000	1.94393	1,737,070	13.28		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,016.86000	6.01686	6,220,000	13.28		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			3,127.79000	3.12779	2,881,680	13.78		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			3,487.59000	3.48759	3,629,410	14.12		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,998.17000	3.99817	3,729,300	14.13		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,280.40000	4.28040	4,444,290	13.78		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,462.69000	3.46269	3,603,820	14.13		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			4,028.90000	4.02890	3,759,320	14.15		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,437.95000	3.43795	3,578,370	14.15		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			9,190.63000	9.19063	8,830,850	15.94		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,219.74000	1.21974	1,269,960	15.94		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,967.56000	3.96756	3,699,380	14.12		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,627.81000	2.62781	2,663,140	13.67		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			2,178.65000	2.17865	1,974,750	12.25		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			6,856.30000	6.85630	7,006,800	12.25		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			3,310.89000	3.31089	3,060,660	12.58		0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2035 On 01/02/2024 Bond Future	12.18	Call			6,581.53000	6.58153	6,263,050	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,660.53000	2.66053	2,696,450	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			6,616.41000	6.61641	6,297,490	13.66		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,098.24000	5.09824	5,202,410	12.58		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,644.12000	2.64412	2,679,600	13.66		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,651.33000	6.65133	6,332,260	13.67		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			11,333.02000	11.33302	10,981,780	15.07		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,207.58000	1.20758	1,210,740	15.07		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.21	Put			5,420.20000	5.42020	5,610,410	12.42		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			3,434.34000	3.43434	3,350,620	12.40		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			5,482.64000	5.48264	5,672,510	12.40		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			3,458.44000	3.45844	3,375,240	12.41		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,451.17000	5.45117	5,641,560	12.41		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			3,482.98000	3.48298	3,399,600	12.42		0.00	0	
Total R2035 Option										0.00	0	8,35
Total For R2035										0.00	0	176,85
R2037 On 04/05/2023 Bond Future			11.46804	81.98928	11.40345	82.36484		13.65		0.00	0	59,60
R2037 On 03/08/2023 Bond Future			11.57735	79.43047	11.51314	79.79730		15.38		0.00	0	76,85
R2037 On 02/11/2023 Bond Future			11.67613	81.11554	11.61343	81.46817		15.06		0.00	0	
R2037 On 01/02/2024 Bond Future			11.78040	78.58996	11.72619	78.88959		14.76		0.00	0	
R2037 On 02/05/2024 Bond Future			11.89557	80.24378	11.85442	80.46719		13.76		0.00	0	
Total R2037 Future										0.00	0	136,45
R2037 On 04/05/2023 Bond Future	11.30	Put			1,623.91000	1.62391	1,767,240	13.31		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			3,396.52000	3.39652	3,035,690	14.42		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			353.73000	0.35373	368,460	14.42		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Call			12,038.89000	12.03889	11,663,090	17.06		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			0.80000	0.00080	0,560	17.06		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.31	Call			1,043.41000	1.04341	808,040	13.33		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			1,016.98000	1.01698	784,750	13.31		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			1,591.38000	1.59138	1,731,570	13.33		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			1,070.24000	1.07024	831,760	13.35		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			1,559.31000	1.55931	1,696,390	13.35		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			2,692.32000	2.69232	2,349,080	14.14		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			538.82000	0.53882	571,140	14.14		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			345.04000	0.34504	226,280	12.78		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			3,055.98000	3.05598	3,312,780	12.78		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			456.59000	0.45659	312,890	12.89		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			2,679.62000	2.67962	2,911,480	12.89		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			1,641.43000	1.64143	1,649,580	16.39		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/08/2023	Bond Future	12.13	Call		5,049.66000	5.04966	4,690,250	16.41	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,625.61000	1.62561	1,633,030	16.41	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		526.47000	0.52647	403,290	14.07	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		7,947.52000	7.94752	8,191,170	14.07	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,087.52000	5.08752	4,727,720	16.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,609.76000	1.60976	1,616,790	16.42	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,578.15000	1.57815	1,340,700	14.64	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		4,600.79000	4.60079	4,730,170	14.64	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,011.71000	5.01171	4,653,030	16.39	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		3,915.11000	3.91511	4,037,820	15.15	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,610.67000	3.61067	3,381,970	15.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		3,969.75000	3.96975	4,093,680	15.13	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,640.16000	3.64016	3,410,600	15.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,942.47000	3.94247	4,065,540	15.14	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,669.51000	3.66951	3,439,590	15.15	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		2,998.76000	2.99876	3,019,890	15.45	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		6,226.46000	6.22646	5,947,310	15.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,980.69000	2.98069	3,001,170	15.46	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		6,158.36000	6.15836	5,880,250	15.44	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,016.94000	3.01694	3,038,460	15.44	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		6,192.38000	6.19238	5,913,880	15.45	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,440.15000	3.44015	3,384,270	13.47	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		5,742.52000	5.74252	5,910,050	13.47	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,464.43000	3.46443	3,408,800	13.48	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		5,710.10000	5.71010	5,877,880	13.48	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,415.96000	3.41596	3,359,850	13.46	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		5,775.08000	5.77508	5,942,380	13.46	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											0.00	0	142,64
R2040	On	04/05/2023	Bond Future			11.70362	82.74949	11.62897	83.20972	14.55	0.00	0	44,24
R2040	On	03/08/2023	Bond Future			11.81541	79.95595	11.74065	80.40906	16.45	0.00	0	106,88
R2040	On	02/11/2023	Bond Future			11.91674	81.65221	11.84295	82.09278	16.12	898,174.31	11	?
R2040	On	01/02/2024	Bond Future			12.02355	78.88766	11.95730	79.27666	15.88	0.00	0	.
R2040	On	02/05/2024	Bond Future			12.14039	80.54756	12.08597	80.86165	14.86	0.00	0	
Total R2040 Future											898,174.31	11	151,16
R2040	On	04/05/2023	Bond Future	10.17	Call		1.88000	0.00188	0,480	13.07	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		9,884.96000	9.88496	10,343,790	13.07	0.00	0	48
R2040	On	04/05/2023	Bond Future	13.45	Put		7.77000	0.00777	6,660	17.67	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		848.39000	0.84839	613,500	13.98	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 04/05/2023 Bond Future	12.05	Put			523.65000	0.52365	568,410	15.11		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			215.31000	0.21531	124,110	13.40		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			4,716.97000	4.71697	5,114,570	13.26		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,728.90000	6.72890	6,267,660	16.49		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			66.60000	0.06660	65,590	16.49		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,154.11000	10.15411	9,692,770	17.67		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			824.78000	0.82478	593,800	13.97		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,135.26000	2.13526	2,364,510	13.97		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,095.41000	2.09541	2,320,750	13.98		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			972.46000	0.97246	718,320	14.07		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			1,903.30000	1.90330	2,109,390	14.07		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			3,066.54000	3.06654	2,651,070	15.11		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			52.02000	0.05202	23,380	13.04		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			5,932.34000	5.93234	6,363,930	13.04		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			133.46000	0.13346	70,830	13.26		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,061.64000	4.06164	4,430,670	13.40		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			801.67000	0.80167	574,530	13.95		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,175.70000	2.17570	2,408,790	13.95		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			1,990.76000	1.99076	2,029,510	17.28		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,808.39000	4.80839	4,395,800	17.25		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,028.84000	2.02884	2,069,360	17.25		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,846.92000	4.84692	4,433,260	17.27		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,009.81000	2.00981	2,049,260	17.27		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,885.37000	4.88537	4,471,010	17.28		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,351.43000	3.35143	3,090,400	15.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,829.21000	4.82921	5,008,750	15.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,294.12000	3.29412	3,034,650	15.89		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,895.44000	4.89544	5,076,540	15.89		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,322.72000	3.32272	3,062,590	15.90		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,862.23000	4.86223	5,042,670	15.90		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,685.58000	3.68558	3,753,890	16.32		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,926.56000	5.92656	5,605,250	16.33		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,663.55000	3.66355	3,731,240	16.33		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,857.94000	5.85794	5,537,870	16.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,707.73000	3.70773	3,776,660	16.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,892.22000	5.89222	5,571,530	16.32		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,566.87000	3.56687	3,497,680	14.48		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,399.10000	6.39910	6,644,000	14.48		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,592.44000	3.59244	3,523,330	14.49		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,363.56000	6.36356	6,608,540	14.49		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 02/05/2024 Bond Future	11.60	Call			3,541.72000	3.54172	3,472,110	14.47		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,435.14000	6.43514	6,679,620	14.47		0.00	0	
Total R2040 Option										0.00	0	3,95
Total For R2040										898,174.31	11	155,15
R2044 On 04/05/2023 Bond Future			11.77242	79.06105	11.68258	79.62108		15.55		0.00	0	62,10
R2044 On 03/08/2023 Bond Future			11.88023	76.31628	11.78962	76.87198		17.62		0.00	0	24,30
R2044 On 02/11/2023 Bond Future			11.97779	77.93538	11.88745	78.48165		17.28		0.00	0	
R2044 On 01/02/2024 Bond Future			12.08039	75.21666	11.99645	75.71628		17.19		0.00	0	
R2044 On 02/05/2024 Bond Future			12.19210	76.79923	12.11853	77.23001		16.35		0.00	0	
Total R2044 Future										0.00	0	86,47
R2044 On 04/05/2023 Bond Future	11.41	Call			714.44000	0.71444	477,440	14.91		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			1,676.44000	1.67644	1,291,090	15.55		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			1,255.53000	1.25553	1,430,210	15.55		0.00	0	4,40
R2044 On 04/05/2023 Bond Future	12.00	Call			2,658.75000	2.65875	2,192,910	16.05		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			710.02000	0.71002	804,210	16.05		0.00	0	4,40
R2044 On 04/05/2023 Bond Future	12.25	Call			3,806.76000	3.80676	3,290,190	16.56		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			2,455.96000	2.45596	2,778,990	14.91		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			735.90000	0.73590	494,330	14.93		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			2,412.38000	2.41238	2,730,840	14.93		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			757.69000	0.75769	511,560	14.95		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			380.51000	0.38051	423,970	16.56		0.00	0	1,70
R2044 On 04/05/2023 Bond Future	11.43	Put			2,369.22000	2.36922	2,683,120	14.95		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Call			3,875.51000	3.87551	3,502,050	18.08		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,595.52000	2.59552	2,777,760	18.08		0.00	0	4,70
R2044 On 03/08/2023 Bond Future	12.15	Call			4,424.89000	4.42489	4,029,740	18.36		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,253.93000	2.25393	2,414,480	18.36		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			4,462.53000	4.46253	4,065,940	18.38		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,232.80000	2.23280	2,391,910	18.38		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			4,500.11000	4.50011	4,102,260	18.40		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,211.69000	2.21169	2,369,540	18.40		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			3,029.99000	3.02999	2,693,990	17.62		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			3,275.11000	3.27511	3,494,810	17.62		0.00	0	3,00
R2044 On 02/11/2023 Bond Future	11.56	Put			5,255.71000	5.25571	5,418,390	16.68		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,248.29000	3.24829	2,862,940	16.69		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,220.81000	5.22081	5,381,730	16.69		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,191.44000	3.19144	2,809,380	16.66		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,291.05000	5.29105	5,455,260	16.66		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,219.69000	3.21969	2,836,100	16.68		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			5,616.42000	5.61642	5,351,960	17.57		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.28	Put			3.95056000	3.95056	4,185,720	17.57		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			5.65017000	5.65017	5,385,000	17.59		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			3.92668000	3.92668	4,161,130	17.59		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			5.58246000	5.58246	5,318,980	17.56		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			3.97431000	3.97431	4,210,450	17.56		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6.56124000	6.56124	6,978,580	15.99		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3.74441000	3.74441	3,730,890	16.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6.52474000	6.52474	6,942,000	16.00		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3.77020000	3.77020	3,756,910	16.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6.48809000	6.48809	6,905,580	16.01		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3.71839000	3.71839	3,704,950	15.99		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										0.00	0	104,95
R2048 On 04/05/2023 Bond Future			11.72920	77.73736	11.63927	78.31116		16.33		0.00	0	75,75
R2048 On 03/08/2023 Bond Future			11.82644	79.34814	11.73577	79.91803		17.51		0.00	0	167,55
R2048 On 02/11/2023 Bond Future			11.92425	76.58711	11.83369	77.14803		18.16		0.00	0	
R2048 On 01/02/2024 Bond Future			12.02732	78.22074	11.94279	78.73594		16.79		0.00	0	
R2048 On 02/05/2024 Bond Future			12.13032	75.42207	12.05578	75.86927		16.37		0.00	0	13,00
Total R2048 Future										0.00	0	256,34
R2048 On 04/05/2023 Bond Future	10.40	Call			8.87000	0.00887	2,680	14.68		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			8,753.09000	8.75309	9,320,700	14.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			297.91000	0.29791	170,270	15.16		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			3,903.49000	3.90349	4,349,650	15.16		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			657.13000	0.65713	432,360	15.52		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			2,689.51000	2.68951	3,038,540	15.52		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			677.57000	0.67757	448,200	15.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			2,642.77000	2.64277	2,987,200	15.54		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			698.51000	0.69851	464,500	15.56		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			2,596.62000	2.59662	2,936,410	15.56		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,627.20000	4.62720	4,149,750	18.15		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,382.61000	2.38261	2,475,050	18.15		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,665.56000	4.66556	4,186,810	18.17		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,361.00000	2.36100	2,452,140	18.17		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,589.12000	4.58912	4,112,810	18.13		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,404.59000	2.40459	2,498,170	18.13		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,236.28000	3.23628	2,925,380	17.75		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,499.01000	5.49901	5,749,030	17.75		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,264.25000	3.26425	2,952,810	17.77		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,461.38000	5.46138	5,710,860	17.77		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2048	On	02/11/2023	Bond Future	11.47	Call		3,208.19000	3.20819	2,898,310	17.74	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,536.61000	5.53661	5,787,650	17.74	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		5,588.69000	5.58869	5,165,680	16.99	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,336.75000	4.33675	4,428,940	16.99	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		5,622.94000	5.62294	5,199,040	17.01	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,311.51000	4.31151	4,402,810	17.01	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		5,554.79000	5.55479	5,132,680	16.98	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,362.42000	4.36242	4,455,510	16.98	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		3,516.88000	3.51688	3,260,830	15.82	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,202.34000	7.20234	7,393,490	15.82	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		3,542.45000	3.54245	3,285,420	15.83	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,162.35000	7.16235	7,352,520	15.83	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		3,491.39000	3.49139	3,236,330	15.81	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,242.51000	7.24251	7,434,650	15.81	0.00	0	
Total R2048 Option											0.00	0	3,00
Total For R2048											0.00	0	259,34
R209	On	04/05/2023	Bond Future			11.22768	67.15828	11.14277	67.59074	14.31	0.00	0	21,50
R209	On	03/08/2023	Bond Future			11.31876	68.54979	11.23355	68.97770	15.34	0.00	0	1,65
R209	On	02/11/2023	Bond Future			11.40762	66.85120	11.32312	67.26962	15.72	0.00	0	55
R209	On	01/02/2024	Bond Future			11.49846	68.27723	11.42121	68.65425	14.64	0.00	0	
R209	On	02/05/2024	Bond Future			11.59774	66.56347	11.53210	66.87884	14.30	0.00	0	
Total R209 Future											0.00	0	23,75
R209	On	04/05/2023	Bond Future	10.00	Call		9.69000	0.00969	3,080	12.85	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		6,228.97000	6.22897	6,654,820	12.85	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		134.17000	0.13417	69,430	13.15	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		3,538.23000	3.53823	3,905,950	13.15	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		783.84000	0.78384	556,810	13.87	0.00	0	1,25
R209	On	04/05/2023	Bond Future	11.09	Put		1,262.15000	1.26215	1,435,330	14.03	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,016.27000	1.01627	753,510	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,235.59000	1.23559	1,405,290	14.05	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,041.41000	1.04141	775,200	14.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,209.37000	1.20937	1,375,620	14.06	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		1,519.87000	1.51987	1,725,300	13.87	0.00	0	8,25
R209	On	04/05/2023	Bond Future	11.50	Call		2,270.05000	2.27005	1,898,400	14.77	0.00	0	2,25
R209	On	04/05/2023	Bond Future	11.50	Put		476.62000	0.47662	537,430	14.77	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		6,490.88000	6.49088	6,057,970	16.59	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		22.31000	0.02231	21,860	16.59	0.00	0	9,75
R209	On	04/05/2023	Bond Future	11.09	Call		991.40000	0.99140	732,120	14.03	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,725.25000	4.72525	4,329,670	16.47	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	11.95	Put		1,243.17000	1.24317	1,275,500	16.47	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,301.52000	1.30152	1,066,280	14.54	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,069.76000	4.06976	4,262,430	14.54	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,657.05000	4.65705	4,262,840	16.44	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,268.69000	1.26869	1,302,390	16.44	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,691.12000	4.69112	4,296,220	16.45	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,255.87000	1.25587	1,288,880	16.45	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		421.62000	0.42162	306,530	14.03	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,066.61000	7.06661	7,379,430	14.03	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,339.26000	3.33926	3,072,830	15.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,205.76000	3.20576	3,357,750	15.86	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,286.13000	3.28613	3,021,540	15.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,251.92000	3.25192	3,405,750	15.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,312.55000	3.31255	3,047,140	15.85	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,228.67000	3.22867	3,381,680	15.85	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,753.39000	5.75339	5,428,280	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,356.54000	2.35654	2,408,450	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,692.07000	5.69207	5,367,980	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,386.44000	2.38644	2,439,370	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,722.60000	5.72260	5,397,990	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,371.33000	2.37133	2,423,740	15.40	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		3,158.12000	3.15812	2,993,340	14.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		4,835.63000	4.83563	4,986,220	14.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		3,113.56000	3.11356	2,950,090	13.99	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		4,890.93000	4.89093	5,042,830	13.99	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		3,135.80000	3.13580	2,971,680	14.00	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		4,863.21000	4.86321	5,014,460	14.00	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											0.00	0	53,85
R210	On	04/05/2023	Bond Future			224.46126	224.46126	224.49657	224.49657		16,161,210.72	72	38
R210	On	03/08/2023	Bond Future			229.16750	229.16750	229.15847	229.15847		0.00	0	37
R210	On	02/11/2023	Bond Future			230.92174	230.92174	230.85362	230.85362		0.00	0	
R210	On	01/02/2024	Bond Future			235.90072	235.90072	235.66073	235.66073		0.00	0	
R210	On	02/05/2024	Bond Future			237.68054	237.68054	237.20007	237.20007		0.00	0	
Total R210 Future											16,161,210.72	72	75
Total For R210											16,161,210.72	72	75
R213	On	04/05/2023	Bond Future			10.26520	84.05753	10.18497	84.43460	10.01	0.00	0	32,60
R213	On	03/08/2023	Bond Future			10.34475	85.79924	10.26457	86.16716	10.16	0.00	0	
R213	On	02/11/2023	Bond Future			10.42570	84.06388	10.34691	84.41662	10.45	1,345,022.08	16	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	01/02/2024	Bond Future			10.51329	85.85715	10.44505	86.15462		9.52	0.00	0	
R213	On	02/05/2024	Bond Future			10.60354	84.10920	10.55234	84.32644		9.10	0.00	0	
Total R213 Future												1,345,022.08	16	33,20
R213	On	04/05/2023	Bond Future	10.73	Call			2,767.65000	2.76765	2,451,720	11.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			248.16000	0.24816	309,300	11.46	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,806.69000	2.80669	2,489,400	11.49	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			241.89000	0.24189	301,670	11.49	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,845.86000	2.84586	2,527,170	11.52	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			235.77000	0.23577	294,150	11.52	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			379.91000	0.37991	450,590	11.60	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			6,326.91000	6.32691	6,029,060	11.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			375.01000	0.37501	445,080	11.61	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			6,363.93000	6.36393	6,065,370	11.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			370.17000	0.37017	439,530	11.62	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			6,289.91000	6.28991	5,992,670	11.60	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			4,751.44000	4.75144	4,557,620	11.28	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,412.91000	1.41291	1,571,830	11.28	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			4,782.48000	4.78248	4,587,570	11.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,401.33000	1.40133	1,559,160	11.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			4,813.36000	4.81336	4,617,570	11.30	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,389.62000	1.38962	1,546,570	11.30	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,189.56000	1.18956	1,284,240	10.58	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			6,469.55000	6.46955	6,267,780	10.56	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,206.49000	1.20649	1,302,190	10.56	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			6,501.16000	6.50116	6,298,880	10.57	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,197.87000	1.19787	1,293,060	10.57	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			6,533.05000	6.53305	6,330,260	10.58	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,671.38000	2.67138	2,510,310	8.95	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			3,795.69000	3.79569	3,851,860	8.95	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,691.90000	2.69190	2,530,660	8.96	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			3,773.00000	3.77300	3,829,000	8.96	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,650.59000	2.65059	2,490,040	8.94	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			3,818.13000	3.81813	3,874,820	8.94	0.00	0	
Total R213 Option												0.00	0	
Total For R213												1,345,022.08	16	33,20
R214	On	04/05/2023	Bond Future			11.56770	63.31818	11.47778	63.78845		15.93	0.00	0	17,43
R214	On	03/08/2023	Bond Future			11.65941	64.63015	11.56891	65.09736		17.10	0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.75166	62.69968	11.66144	63.15961		17.67	0.00	0	
R214	On	01/02/2024	Bond Future			11.84873	64.03716	11.76469	64.45971		16.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R214	On	02/05/2024	Bond Future			11.94581	62.08322	11.87185	62.45008		16.41		0.00	0	
Total R214 Future													0.00	0	20,41
R214	On	04/05/2023	Bond Future	11.36	Call			896.33000	0.89633	642,520	15.66		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			1,520.72000	1.52072	1,737,180	15.66		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			919.69000	0.91969	662,080	15.68		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			1,490.69000	1.49069	1,703,350	15.68		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			943.33000	0.94333	681,950	15.69		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			1,461.01000	1.46101	1,669,900	15.69		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,388.56000	4.38856	4,036,780	18.28		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			1,481.20000	1.48120	1,596,630	18.28		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			4,422.18000	4.42218	4,069,460	18.30		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			1,466.66000	1.46666	1,581,150	18.30		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			4,355.01000	4.35501	4,004,310	18.26		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			1,495.88000	1.49588	1,612,390	18.26		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,015.21000	4.01521	4,145,690	17.23		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			2,941.23000	2.94123	2,610,550	17.25		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			3,987.55000	3.98755	4,116,800	17.25		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			2,966.13000	2.96613	2,634,230	17.26		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			3,959.86000	3.95986	4,087,890	17.26		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,916.24000	2.91624	2,586,790	17.23		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			4,985.72000	4.98572	4,668,530	17.07		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,132.87000	3.13287	3,238,230	17.07		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			5,014.83000	5.01483	4,696,920	17.08		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,113.80000	3.11380	3,218,440	17.08		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			5,044.22000	5.04422	4,725,590	17.10		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,095.06000	3.09506	3,198,980	17.10		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,206.04000	5.20604	5,498,550	16.11		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			3,160.09000	3.16009	3,085,820	16.09		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,266.41000	5.26641	5,559,000	16.09		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			3,182.28000	3.18228	3,107,840	16.10		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,236.16000	5.23616	5,528,580	16.10		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			3,204.54000	3.20454	3,130,190	16.11		0.00	0	
Total R214 Option													0.00	0	
Total For R214													0.00	0	20,41
Total for Bond													7,392,586,121.11	73,608	1,497,83
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future													0.00	0	
Total For ES26A													0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/05/2023 GOVI			876.81500	876.81500	880.91800	880.91800				0.00	0	4
GOVI On 03/08/2023 GOVI			894.99000	894.99000	898.99800	898.99800				0.00	0	4
GOVI On 02/11/2023 GOVI			913.97500	913.97500	917.82100	917.82100				0.00	0	
GOVI On 01/02/2024 GOVI			933.47500	933.47500	936.72600	936.72600				0.00	0	
GOVI On 02/05/2024 GOVI			953.16000	953.16000	955.52900	955.52900				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			280,580.00000	28.05800	239,550,000			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			280,480.00000	28.04800	239,450,000			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			280,380.00000	28.03800	239,350,000			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			617,880.00000	61.78800	577,800,000			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			617,780.00000	61.77800	577,700,000			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			617,680.00000	61.76800	577,600,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
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			320,210.00000	32.02100	281,750,000		0.00	0	
GOVI	On 02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On 02/11/2023	GOVI	885.81	Call			320,110.00000	32.01100	281,650,000		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			320,010.00000	32.00100	281,550,000		0.00	0	
GOVI	On 01/02/2024	GOVI	879.99	Call			567,360.00000	56.73600	534,850,000		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			567,260.00000	56.72600	534,750,000		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			567,460.00000	56.74600	534,950,000		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			0.00000	0.00000	0,000		0.00	0	
GOVI	On 02/05/2024	GOVI	950.99	Call			45,390.00000	4.53900	21,700,000		0.00	0	
GOVI	On 02/05/2024	GOVI	950.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On 02/05/2024	GOVI	950.97	Call			45,590.00000	4.55900	21,900,000		0.00	0	
GOVI	On 02/05/2024	GOVI	950.97	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On 02/05/2024	GOVI	950.98	Call			45,490.00000	4.54900	21,800,000		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			884.76100	884.76100	886.77900	886.77900			0.00	0	
AL37	On 03/08/2023	Index Future			903.10100	903.10100	904.97900	904.97900			0.00	0	
AL37	On 02/11/2023	Index Future			922.25800	922.25800	923.92700	923.92700			0.00	0	
AL37	On 01/02/2024	Index Future			941.93500	941.93500	942.95900	942.95900			0.00	0	
AL37	On 02/05/2024	Index Future			961.79800	961.79800	961.88600	961.88600			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On 04/05/2023	Index Future			1,017.33500	1,017.33500	1,022.69700	1,022.69700			0.00	0	
AL7T	On 03/08/2023	Index Future			1,038.42300	1,038.42300	1,043.68600	1,043.68600			0.00	0	
AL7T	On 02/11/2023	Index Future			1,060.44900	1,060.44900	1,065.53900	1,065.53900			0.00	0	
AL7T	On 01/02/2024	Index Future			1,083.07500	1,083.07500	1,087.48700	1,087.48700			0.00	0	
AL7T	On 02/05/2024	Index Future			1,105.91400	1,105.91400	1,109.31600	1,109.31600			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On 04/05/2023	Index Future			889.39900	889.39900	893.57500	893.57500			0.00	0	
ALBI	On 03/08/2023	Index Future			907.83500	907.83500	911.91500	911.91500			0.00	0	
ALBI	On 02/11/2023	Index Future			927.09100	927.09100	931.00900	931.00900			0.00	0	
ALBI	On 01/02/2024	Index Future			946.87200	946.87200	950.18600	950.18600			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ALBI	On	02/05/2024	Index Future			966.83900	966.83900	969.25800	969.25800			0.00	0	
Total ALBI Future												0.00	0	0
Total For ALBI												0.00	0	0
IGOV	On	04/05/2023	Index Future			328.72300	328.72300	328.88600	328.88600			0.00	0	65
IGOV	On	03/08/2023	Index Future			335.61800	335.61800	335.71700	335.71700			0.00	0	
IGOV	On	02/11/2023	Index Future			342.81600	342.81600	342.82600	342.82600			0.00	0	
IGOV	On	01/02/2024	Index Future			350.20700	350.20700	349.96500	349.96500			0.00	0	
IGOV	On	02/05/2024	Index Future			357.66800	357.66800	357.06500	357.06500			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			7.96500	92.03500	7.97000	92.03000			0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			8.00000	92.00000	7.98000	92.02000			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			8.20500	91.79500	8.16500	91.83500			0.00	0	
JIBAR F	On	19/07/2023	Jibar Future			8.21000	91.79000	8.18000	91.82000			0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			8.27000	91.73000	8.21000	91.79000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.27500	91.72500	8.24000	91.76000			0.00	150	
JIBAR F	On	20/12/2023	Jibar Future			8.14000	91.86000	8.06000	91.94000			0.00	544	
JIBAR F	On	20/03/2024	Jibar Future			7.94000	92.06000	7.84000	92.16000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			7.67000	92.33000	7.61000	92.39000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			7.59500	92.40500	7.51000	92.49000			0.00	136	
JIBAR F	On	18/12/2024	Jibar Future			7.54000	92.46000	7.44500	92.55500			0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			7.56500	92.43500	7.48500	92.51500			0.00	0	
Total Jibar Future												0.00	830	
Total For JIBAR FUTURE												0.00	830	
Total for Jibar												0.00	830	
Total for Derivatives :											7,392,586,121.11	74,438	1,499,43	
ABCPI3	On	07/12/2023	Spot Bond			4.53000	331.42835	4.53000	331.39789			0.00	0	10,000,00
Total ABCPI3 SPOT												0.00	0	10,000,00
Total For ABCPI3												0.00	0	10,000,00
ABF001	On	13/09/2026	Spot Bond					0.00000	100.66518			0.00	0	
Total ABF001 SPOT												0.00	0	
Total For ABF001												0.00	0	
ABF003	On	18/07/2024	Spot Bond					0.00000	100.19798			0.00	0	
Total ABF003 SPOT												0.00	0	
Total For ABF003												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.43500	103.31429	9.43500	103.28812				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.50500	91.32641	11.50500	91.29834				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.32611				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.04399				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.59771				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.69024				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.92928				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.46860				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.78542				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	102.26955				0.00	1,780,000,000	890,000,000
Total ABFN26 SPOT										0.00	1,780,000,000	890,000,000
Total For ABFN26										0.00	1,780,000,000	890,000,000
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.21420				0.00	0	1,320,000,000
Total ABFN28 SPOT										0.00	0	1,320,000,000
Total For ABFN28										0.00	0	1,320,000,000
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.73691				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract 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 ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.84377				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.65356				0.00	0	5,130,000,00
Total ABFN32 SPOT										0.00	0	5,130,000,00
Total For ABFN32										0.00	0	5,130,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.78774				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.86532				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	102.07409				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3` On 07/02/2029 Spot Bond					0.00000	102.52551				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.91473				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.63447				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.25144				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4- On 14/10/2024 Spot Bond					0.00000	99.95143				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4! On 14/10/2026 Spot Bond					0.00000	99.95088				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4! On 24/06/2025 Spot Bond					0.00000	100.38400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.00691				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.03550				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.45553				0.00	0	5,747,000,00
Total ABFN49 SPOT										0.00	0	5,747,000,00
Total For ABFN49										0.00	0	5,747,000,00
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.07746				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.95181				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.07884				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.55797				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.42952				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.35635				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.39772				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.31002				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.34865				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.95910				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	100.17143				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.23205				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.33953				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.50041				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.76206				0.00	0	100,000,00
Total ABGN02 SPOT										0.00	0	100,000,00
Total For ABGN02										0.00	0	100,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.36344				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.99921				0.00	120,000,000	60,000,00
Total ABJ01 SPOT										0.00	120,000,000	60,000,00
Total For ABJ01										0.00	120,000,000	60,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.62261				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.90350				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.27893				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract 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 ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.29335				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.97000	7.97000	7.97000	159.18556				0.00	0	70,000,00
Total ABKI04 SPOT										0.00	0	70,000,00
Total For ABKI04										0.00	0	70,000,00
ABKI04 On 13/03/2024 Spot Bond			100.00000	72.42234	100.00000	72.26517				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	167.08216				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.56000	4.56000	4.56000	215.43240				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	241.03357				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.35000	8.35000	8.35000	109.91784				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.95000	107.64004	8.95000	107.61400				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.76000	111.42759	8.76000	111.40120				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			7.98500	101.24331	7.98500	101.22194				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.34500	9.34500	9.34500	102.48306				0.00	0	220,400,00
Total ABS19 SPOT										0.00	0	220,400,00
Total For ABS19										0.00	0	220,400,00
ABS7 On 11/09/2026 Spot Bond			9.14500	99.78314	9.14500	99.75889				0.00	0	3,850,000,00

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 ABS7 SPOT										0.00	0	3,850,000.00
Total For ABS7										0.00	0	3,850,000.00
ABS7/F On 11/09/2026 Spot Bond			100.00000	15.20412	100.00000	15.17065				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.18000	332.15322	4.18000	332.12579				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.22500	11.22500	11.22500	102.40617				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.56214				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.54979				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.52911				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.93018				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.30703				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.68204				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.96099				0.00	20,000,000	10,000,000
Total AGL02 SPOT										0.00	20,000,000	10,000,000
Total For AGL02										0.00	20,000,000	10,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	102.17817				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.80757				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	105.03932				0.00	570,836,000	627,938,600
Total AGRIA1 SPOT										0.00	570,836,000	627,938,600
Total For AGRIA1										0.00	570,836,000	627,938,600
AGT01 On 10/10/2023 Spot Bond					0.00000	101.57047				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.76325				0.00	0	5,000,000,000
Total AGT02 SPOT										0.00	0	5,000,000,000
Total For AGT02										0.00	0	5,000,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.25483				0.00	680,000,000	340,000,000
Total AGT03 SPOT										0.00	680,000,000	340,000,000
Total For AGT03										0.00	680,000,000	340,000,000
AGT04 On 27/10/2025 Spot Bond					0.00000	107.02798				0.00	20,000,000	10,000,000
Total AGT04 SPOT										0.00	20,000,000	10,000,000
Total For AGT04										0.00	20,000,000	10,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	102.25579				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	102.02117				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	102.06693				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.65000	99.22541	8.65000	99.20220				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	102.13581				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	102.36541				0.00	0	
Total AH2C11 SPOT										0.00	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 AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.65233				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.90058				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.20270				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.54000	101.48281	9.54000	101.45716				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.24263				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.24341				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.29768				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.81541				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.58184				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.15510				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.24329				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.29753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.67655				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.29375				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.35665				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.27040				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.25006				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.32462				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.29887				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.14255				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.71705				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.81000	105.45640	7.81000	105.43392			42,298,960,000,000.00	5,416,000,000	2,708,000,000	
Total AIR02 SPOT									12,298,960,000,000.00	5,416,000,000	2,708,000,000	
Total For AIR02									12,298,960,000,000.00	5,416,000,000	2,708,000,000	
AIR04 On 29/05/2024 Spot Bond			10.25500	102.38293	10.25500	102.35465			0.00	0	0	
Total AIR04 SPOT									0.00	0	0	
Total For AIR04									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
AIR05 On 29/05/2030 Spot Bond			11.66000	95.81353	11.66000	95.78354				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.46296				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.51060				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.02036				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.69000	197.85257	6.69000	197.82297				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.34267				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	102.00102				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.55016				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.84211				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.35031				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.07735				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC001 On 30/09/2028 Spot Bond					0.00000	100.52158				0.00	0	
Total ASC001 SPOT										0.00	0	

Contract 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 ASC001										0.00	0	
ASC00: On 22/09/2023 Spot Bond					0.00000	100.40886				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00: On 20/12/2027 Spot Bond					0.00000	100.40040				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00: On 29/04/2024 Spot Bond					0.00000	100.42101				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00: On 28/03/2024 Spot Bond					0.00000	100.26746				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01: On 06/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000,00
Total ASC013 SPOT										0.00	0	25,000,000,00
Total For ASC013										0.00	0	25,000,000,00
ASC01: On 06/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
Total ASC014 SPOT										0.00	0	10,000,000,00
Total For ASC014										0.00	0	10,000,000,00
ASC01: On 06/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000,00
Total ASC015 SPOT										0.00	0	25,000,000,00
Total For ASC015										0.00	0	25,000,000,00
ASN02: On 07/12/2033 Spot Bond			5.41000	255.97440	5.41000	255.94484				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.02000	222.27461	6.02000	222.24531				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.43000	207.08680	5.43000	207.06293				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.30000	119.03559	5.30000	119.02207				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.15083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.59048				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.50011				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.40073				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	101.28563				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	101.24070				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.72470				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.33913				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.52539				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.94886				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.97000	4.97000	4.97000	115.52216				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.51500	5.51500	5.51500	106.35917				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN327 On 20/06/2024 Spot Bond					0.00000	100.60395				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.66575				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	101.58841				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	100.17573				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.51000	116.14608	5.51000	116.13226				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.53153				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	99.99803				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.62529				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.51605				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.51605				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	101.05052				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.70855				0.00	0	
Total ASN369 SPOT										0.00	0	

Contract 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 ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.63272				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.98549				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.32790				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.64778				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.64778				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.77489				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.58780				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.50981				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.57168				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.86593				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	102.96117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	100.43441				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.44385				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.48751				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.87680				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.87613				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.00000	10.00000	10.00000	101.35896				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.69000	10.69000	10.69000	101.51873				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.68364				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.85546				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.01513				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.68653				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	129.30466				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.47500	10.47500	10.47500	101.47673				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.97477				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.61568				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.61568				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.47788				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.04500	99.61115	10.04500	99.58433			791,546,000,000.00	78,800,000	19,700,000	
Total ASN508 SPOT									791,546,000,000.00	78,800,000	19,700,000	
Total For ASN508									791,546,000,000.00	78,800,000	19,700,000	
ASN50: On 21/12/2026 Spot Bond			9.22500	99.31131	9.22500	99.28671			0.00	0	0	
Total ASN509 SPOT									0.00	0	0	
Total For ASN509									0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			9.77500	98.27532	9.77500	98.24956			0.00	0	0	
Total ASN510 SPOT									0.00	0	0	
Total For ASN510									0.00	0	0	
ASN51: On 21/12/2026 Spot Bond			9.77500	98.27532	9.77500	98.24956			0.00	0	0	
Total ASN511 SPOT									0.00	0	0	
Total For ASN511									0.00	0	0	
ASN52: On 31/07/2024 Spot Bond			8.35000	102.69458	8.35000	102.67137			0.00	0	0	
Total ASN522 SPOT									0.00	0	0	
Total For ASN522									0.00	0	0	
ASN52: On 31/07/2024 Spot Bond			10.30000	103.05660	10.30000	103.02801			0.00	0	0	
Total ASN525 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.25000	103.04733	10.25000	103.01889				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.75000	102.62334	9.75000	102.59636				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.75000	102.62334	9.75000	102.59636				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.25750				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.79882				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.38500	102.13259	10.38500	102.10441				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.47500	102.04673	10.47500	102.01795				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.33500	102.22790	10.33500	102.19945				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.54677				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	102.04771				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	100.89893				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.42536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			9.82500	101.35196	9.82500	101.32511				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	99.86943				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	99.70620				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	101.99464				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.20788				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.87679				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	102.04052				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.42250				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.58997				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.48129				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 28/02/2024 Spot Bond					0.00000	101.30584				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619: On 11/05/2023 Spot Bond					0.00000	93.73706				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	100.46264				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	101.24560				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	100.24859				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	100.56557				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	100.60597				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635: On 05/06/2023 Spot Bond					0.00000	100.98601				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN644: On 06/05/2024 Spot Bond					0.00000	101.90366				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN645: On 12/07/2024 Spot Bond					0.00000	100.77121				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN646: On 08/07/2026 Spot Bond					0.00000	100.02584				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN658: On 31/03/2032 Spot Bond					0.00000	100.36362				0.00	0	
Total ASN658 SPOT										0.00	0	

Contract 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 ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.34697				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.17863				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.29285				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.97994				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.60535				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.24845				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	96.59464				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.39203				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.78989				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.96930				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.78989				0.00	0	12,180,000,00
Total ASN694 SPOT										0.00	0	12,180,000,00
Total For ASN694										0.00	0	12,180,000,00
ASN69: On 31/01/2030 Spot Bond					0.00000	102.00252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.54364				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.54673				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.83812				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.61514				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.91873				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.41596				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.36681				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.82040				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.23311				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.73185				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.93602				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/07/2026 Spot Bond					0.00000	101.92481				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.16484				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.36609				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.52820				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.53438				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	96.28140				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.85681				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.58115				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.55579				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.47884	9.47884	9.47884	106.32198				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.82058				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.18000	10.18000	10.18000	101.98550				0.00	0	
Total ASN796 SPOT										0.00	0	

Contract 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 ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	102.02122				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.84717				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.84911				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.43604				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.17184				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.24522				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.02470				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.40258				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	99.81030				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.02571				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.12537				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.13187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.94128				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.94699				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.94699				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	102.02138				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.58058				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.76645				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.76765				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.76765				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.67750				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	110.42881				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.85500	6.85500	6.85500	101.52306				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84(On 26/04/2023 Spot Bond			6.90500	6.90500	6.90500	101.53359				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84(On 26/04/2023 Spot Bond			7.05500	7.05500	7.05500	101.56516				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	102.01261				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	102.00279				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85(On 20/06/2027 Spot Bond					0.00000	100.52829				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85(On 20/06/2025 Spot Bond					0.00000	100.54081				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85(On 31/08/2026 Spot Bond					0.00000	101.16491				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85(On 19/01/2027 Spot Bond					0.00000	99.80319				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	101.85549				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	112.36289				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	106.09474				0.00	0	
Total ASN863 SPOT										0.00	0	

Contract 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 ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.81099				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.81099				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.71464				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.67599				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.67599				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	100.35802				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	100.45589				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	100.60858				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.60241				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	101.79798				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	100.84536				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	99.83772				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.30870				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.69761				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			10.92500	102.78442	10.92500	102.75422				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	93.65351				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	101.75604				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.52201				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN904 On 31/07/2027 Spot Bond					0.00000	101.18813				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.21134				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.18813				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.16491				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.17652				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91: On 31/08/2027 Spot Bond					0.00000	101.19393				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.17652				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.19393				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.89790				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	92.73513				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.57756				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	104.78529				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.62408				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	101.91872				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.58397				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.56111				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.54053				0.00	0	
Total ASN943 SPOT										0.00	0	

Contract 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 ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.65490				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.52365				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.52829				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.16491				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	102.03088				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.61483				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.54547				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.50981				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.34202				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	107.84731				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.64566				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.52215				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN974 On 24/01/2025 Spot Bond					0.00000	86.95588				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN975 On 31/01/2028 Spot Bond					0.00000	102.09861				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN977 On 20/12/2027 Spot Bond					0.00000	100.55925				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN979 On 02/04/2029 Spot Bond					0.00000	100.11220				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN980 On 14/02/2026 Spot Bond					0.00000	80.29007				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN981 On 15/02/2028 Spot Bond					0.00000	101.46880				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN982 On 17/08/2023 Spot Bond					0.00000	101.17925				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN983 On 17/02/2028 Spot Bond					0.00000	101.32427				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN984 On 22/05/2023 Spot Bond					0.00000	101.08047				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN985 On 22/05/2023 Spot Bond					0.00000	101.05808				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN986 On 01/08/2023 Spot Bond					0.00000	100.78906				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN99: On 20/12/2025 Spot Bond					0.00000	100.51828				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.89024				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.97546				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.97657				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	100.61683				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.93500	99.61135	6.93500	99.60200				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.51298				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.90232				0.00	0	200,000,00
Total BAW36 SPOT										0.00	0	200,000,00
Total For BAW36										0.00	0	200,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	99.99978				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.34698				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.28758				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.51937				0.00	0	
Total BAWGL2 SPOT										0.00	0	

Contract 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 BAWGL2									0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.67500	11.67500	11.67500	101.62536			2,101,500,000,000.00	180,000,000	90,000,000
Total BAYA72 SPOT									2,101,500,000,000.00	180,000,000	90,000,000
Total For BAYA72									2,101,500,000,000.00	180,000,000	90,000,000
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.80750			0.00	140,000,000	70,000,000
Total BAYA74 SPOT									0.00	140,000,000	70,000,000
Total For BAYA74									0.00	140,000,000	70,000,000
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.00139			0.00	0	0
Total BAYA80 SPOT									0.00	0	0
Total For BAYA80									0.00	0	0
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.50893			0.00	0	0
Total BAYA82 SPOT									0.00	0	0
Total For BAYA82									0.00	0	0
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.42132			0.00	0	0
Total BAYA85 SPOT									0.00	0	0
Total For BAYA85									0.00	0	0
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.51177			0.00	0	0
Total BAYA87 SPOT									0.00	0	0
Total For BAYA87									0.00	0	0
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.14538			0.00	0	0
Total BAYA88 SPOT									0.00	0	0
Total For BAYA88									0.00	0	0
BAYA89 On 30/06/2024 Spot Bond					0.00000	98.90307			0.00	0	0
Total BAYA89 SPOT									0.00	0	0
Total For BAYA89									0.00	0	0
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.51424			0.00	0	0
Total BAYA90 SPOT									0.00	0	0
Total For BAYA90									0.00	0	0
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.39851			0.00	0	0
Total BAYA91 SPOT									0.00	0	0
Total For BAYA91									0.00	0	0
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.40593			0.00	0	0
Total BAYA92 SPOT									0.00	0	0
Total For BAYA92									0.00	0	0
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.39796			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 BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.16134				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.39491				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.65947				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.42253				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	100.42157				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	100.41069				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.46121				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.56958				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.46952				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	100.46159				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	100.45863				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/09/2023 Spot Bond					0.00000	100.46121				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.46159				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	100.47742				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.78000	8.78000	8.78000	97.23680				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.79573				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.79350				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.37511				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.80899				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.34133				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.75452				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.50854				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.23138				0.00	0	
Total BDX45 SPOT										0.00	0	

Contract 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 BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.83800				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.23378				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.31563				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.49765				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.77675				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.75892				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.44500	104.58657	8.44500	104.56268				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.01376				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.99399				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.37248				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.38219				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.96901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0:On 12/10/2028 Spot Bond					0.00000	99.99962				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0:On 05/01/2025 Spot Bond					0.00000	99.14200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0:On 03/01/2025 Spot Bond					0.00000	74.49000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	55.95100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1:On 05/07/2027 Spot Bond					0.00000	52.22000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.97604				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0:On 01/03/2029 Spot Bond					0.00000	100.98740				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0:On 15/02/2030 Spot Bond					0.00000	100.63979				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.14399				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	101.56050				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	99.99589				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.07258				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.66101				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.25917				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.35849				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.21773				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.02346				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.86214				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	100.28167				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.79837				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10: On 30/09/2026 Spot Bond					0.00000	100.40272				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10: On 30/09/2025 Spot Bond					0.00000	100.39476				0.00	0	
Total BYA101 SPOT										0.00	0	

Contract 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 BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.13458				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	101.61187				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.14827				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.27500	104.60128	8.27500	104.57794				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.47500	107.28073	8.47500	107.25627				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.12500	104.37634	9.12500	104.35104				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.16500	10.16500	10.16500	102.33832				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.19812				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.34270				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.48878				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.59631				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.33666				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.27849				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.34260				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.52709				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.46000	101.62805	9.46000	101.60252				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 20/03/2024 Spot Bond			8.70700	104.58905	8.70700	103.10100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN368 On 06/08/2023 Spot Bond					0.00000	102.00397				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.49332				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.76500	100.48599	10.76500	100.45736				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	108.24131	6.50000	102.88500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			6.40000	159.48137	6.40000	159.45859				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			8.51000	153.84214	8.51000	153.81152				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			9.10500	102.31045	9.10500	102.28570				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.98787				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	100.02780				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: 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	
CLN51: On 15/03/2025 Spot Bond				100.00000	0.00000	100.67393				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/04/2023 Spot Bond				100.00000	0.00000	101.84549				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51: On 25/11/2024 Spot Bond					0.00000	100.27301				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52: On 24/04/2023 Spot Bond					0.00000	102.05260				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	101.96604				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	101.75403				0.00	0	
Total CLN527 SPOT										0.00	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 CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.56717				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	100.55644				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.83746				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.00500	103.08294	10.00500	103.05515				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.68017				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	101.46318				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.85318				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	161.04600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.58446				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.47500	102.92555	9.47500	102.89924				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.52500	101.35533	9.52500	101.32970				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.61500	105.46962	9.61500	105.44227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.66500	9.66500	9.66500	327.63580				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.46301				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.45620				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.18191				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	99.84313				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	138.27400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.49703				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.97500	104.51963	9.97500	104.63312				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.47500	105.78622	9.47500	105.75918				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.77282				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	101.25597				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	100.67432				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.90501				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.44186				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.70500	104.78915	9.70500	104.76172				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.50348				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.44659				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.65911				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.59339				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.84126				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.25223				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.54432				0.00	0	
Total CLN581 SPOT										0.00	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 CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.70480				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	99.84029				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.23209				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	102.62513				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	103.91062				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.52412				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	102.29443				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59: On 05/12/2026 Spot Bond					0.00000	102.29218				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			4.82000	157.53254	4.82000	126.13731				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	101.42747				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2024 Spot Bond					0.00000	100.41446				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	101.16919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			8.94500	8.94500	8.94500	103.81627				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.24377				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.74690				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.52412				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.52412				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.45300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.53000	8.53000	8.53000	101.83598				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.56596				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.82883				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.24013				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	99.86525				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	101.21091				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.10500	104.21804	9.10500	104.19217				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	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	101.95792				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.46784				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			36,000,000,000,000.00	360,000,000	180,000,000	
Total CLN613 SPOT									36,000,000,000,000.00	360,000,000	180,000,000	
Total For CLN613									36,000,000,000,000.00	360,000,000	180,000,000	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.16502				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 CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.78861				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.05537				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.76726				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.76726				0.00	0	
Total CLN620 SPOT										0.00	0	

Contract 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 CLN620										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	102.12938				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 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	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.39261				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	100.44224				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.75500	62.08622	12.75500	81.09276				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2024 Spot Bond					0.00000	101.45298				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.17500	99.98465	10.17500	99.95724				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.38846				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.39883				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.03042				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	101.57117				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.49401				0.00	240,000,000	120,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total CLN635 SPOT										0.00	240,000,000	120,000,000
Total For CLN635										0.00	240,000,000	120,000,000
CLN635 On 21/11/2024 Spot Bond					0.00000	101.20254				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.38431				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	102.63722				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.46726				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	99.87499				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.20660				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.51725				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.97454				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.51787				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.48730				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.03710				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65(On 19/08/2025 Spot Bond					0.00000	101.38431				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.38431				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65(On 22/03/2030 Spot Bond					0.00000	96.22900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	100.60264				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65(On 13/10/2026 Spot Bond					0.00000	100.27883				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	100.92426				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66(On 20/06/2023 Spot Bond					0.00000	100.49100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66(On 20/12/2024 Spot Bond					0.00000	129.48700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	154.00800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66(On 02/04/2026 Spot Bond					0.00000	99.37350				0.00	0	
Total CLN666 SPOT										0.00	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 CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.56673				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.63905				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.50868				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	101.48108				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.38948	162.27688	5.38948	131.86283				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.38948	162.27688	5.38948	131.86368				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.50181				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.55706				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.46999				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.12151				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.81804				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.45546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.46453				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.62790				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.52647				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.52626				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.64478				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.34008				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.47869				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.64631				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	85.97138				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	84.48677				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.72258				0.00	0	11,784,400.00
Total CLN699 SPOT										0.00	0	11,784,400.00
Total For CLN699										0.00	0	11,784,400.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.54095				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.73715				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.52316				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.58468				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.26998				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.47041				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.91828				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.15785				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.60761				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.33797				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.47267				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.47267				0.00	0	
Total CLN715 SPOT										0.00	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 CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.47267				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	81.97023				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.64682				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.98060				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.29881				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.93400				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.99961				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.44499				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.44499				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.44499				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.45064				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.45064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.45064				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.46339				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.48607				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.11483				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.47843				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.65493				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.33824				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.65842				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.91319				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	119.82900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	94.10739				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	101.37048				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.37606				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.79484				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 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	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.22081				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.20261				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2023 Spot Bond					0.00000	100.47862				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.00186				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	98.66512				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.68735				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.23295				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	99.51254				0.00	0	
Total CLN752 SPOT										0.00	0	

Contract 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 CLN752										0.00	0	
CLN75: 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	
CLN75: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.43538				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75: On 31/01/2030 Spot Bond					0.00000	100.18531				0.00	0	130,683,400,00
Total CLN755 SPOT										0.00	0	130,683,400,00
Total For CLN755										0.00	0	130,683,400,00
CLN75: On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75: On 20/06/2026 Spot Bond					0.00000	100.38230				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76: On 20/06/2026 Spot Bond					0.00000	100.36340				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76: On 22/04/2026 Spot Bond					0.00000	101.31313				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76: On 12/02/2025 Spot Bond					0.00000	101.48611				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	101.87589				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.82623				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.43538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.47737				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.00512				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.74961				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	82.85720				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	87.82055				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.13132				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	102.05325				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.54500	5.54500	5.54500	106.63494				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.10681				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77(On 31/08/2026 Spot Bond					0.00000	101.26933				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77(On 31/01/2027 Spot Bond					0.00000	101.81816				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.82783				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78(On 19/08/2025 Spot Bond					0.00000	101.50166				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.87617				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.89744				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	100.35802				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	100.43321				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	100.35802				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	111.56959				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	111.40226				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	102.01171				0.00	0	
Total CLN790 SPOT										0.00	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 CLN790										0.00	0	
CLN790 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	
CLN791 On 31/01/2025 Spot Bond					0.00000	102.01171				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.82572				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.01171				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.35809				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.01171				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.01185				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.02107				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.02107				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.17064				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	87.19951				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	106.37280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.83363				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	102.29455				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.03084				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.17659				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.89551				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.44736				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.78000	97.25976	8.78000	97.23680				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.45008				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	102.18925				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	102.01171				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	102.01191				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN817 On 31/01/2027 Spot Bond					0.00000	102.03084				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.81816				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.01171				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.01191				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.35810				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.01191				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	102.01191				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	102.01155				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	102.01191				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	88.14922				0.00	0	
Total CLN828 SPOT										0.00	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 CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.01171				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	105.87901				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.96375				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	102.01155				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			8.96000	8.96000	8.96000	105.40581				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.16477				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.16491				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.16491				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.16480				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.35809				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.52396				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	102.62121				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 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	
CLN841 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	
CLN842 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	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.84707				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.88590				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.90470				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.35810				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.35809				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.35771				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.13763				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.43261				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85: On 20/07/2027 Spot Bond					0.00000	100.52829				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85: On 20/06/2027 Spot Bond					0.00000	100.55425				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.59316				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	100.60550				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85: On 23/09/2026 Spot Bond					0.00000	100.50687				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85: On 06/08/2023 Spot Bond					0.00000	103.02681				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85: On 28/02/2024 Spot Bond				100.00000	0.00000	84.00940				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	102.01191				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	100.55920				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	100.52210				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	100.81372				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	117.64028				0.00	0	
Total CLN864 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN864										0.00	0	
CLN864 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	
CLN865 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	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.21469				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.21939				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.77963				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.79884				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.78917				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.59066				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.16477				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.53756				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.49310				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.49310				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	101.77084				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.77561				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.24377				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.24257				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.95695				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.76981				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.73099				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.53117				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.53117				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.35341				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.50150				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN888 On 15/09/2027 Spot Bond			5.56000	5.56000	5.56000	125.78227				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	109.07818				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.59014				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.55802				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.01191				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.54176				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.16477				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.35802				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.23292				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 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	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.18290				0.00	0	
Total CLN899 SPOT										0.00	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 CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.69320				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.01000	11.01000	11.01000	107.62912				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 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	
CLN903 On 20/12/2027 Spot Bond			10.56000	10.56000	10.56000	103.03561				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.76018				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.63012				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.58582				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.74901				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.04000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 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	
CLN910 On 20/06/2024 Spot Bond					0.00000	100.59030				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.48943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	102.01141				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.58397				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	100.69157				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	101.00460				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.52586				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.97133				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.97133				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	100.78028				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.78028				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN92 On 20/06/2030 Spot Bond					0.00000	100.76193				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.71257				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.62709				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.63325				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.63017				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN92 On 31/01/2026 Spot Bond					0.00000	100.59240				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN92 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	
CLN93 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.22390				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.36731				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN93 On 20/06/2028 Spot Bond			12.00500	12.00500	12.00500	104.48276				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	

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 CLN934										0.00	0	
CLN934 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	
CLN935 On 20/03/2026 Spot Bond					0.00000	100.62855				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	100.40441				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	100.44428				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	100.26471				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	100.38156				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	100.36525				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.07500	104.57266	10.07500	104.54422				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.76500	105.31233	10.76500	105.28200				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.16500	102.42428	11.16500	102.39372				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.53500	91.81946	12.53500	91.78897				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.12500	96.93353	11.12500	96.90470				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.28465				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.87500	9.87500	9.87500	104.93214				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.01564				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.61763				0.00	14,560,000,000	7,280,000,000
Total DSY05 SPOT										0.00	14,560,000,000	7,280,000,000
Total For DSY05										0.00	14,560,000,000	7,280,000,000
DSY06 On 21/05/2027 Spot Bond					0.00000	101.98399				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.21608				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.32136				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.57132				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.59468				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.60708				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.87500	102.07754	8.87500	102.05305				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	101.42155	9.69000	101.39504				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.42155	9.69000	101.39504				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.07500	99.74841	10.07500	99.72132				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.26000	100.78926	10.26000	100.76140				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	101.48068	10.10000	101.45306				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.48068	10.10000	101.45306				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	102.50691				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.40688				0.00	454,000,000	227,000,000
Total DVF25 SPOT										0.00	454,000,000	227,000,000
Total For DVF25										0.00	454,000,000	227,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	100.03012				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.25974				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.93888				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.00305				0.00	8,200,000,000	4,100,000,000
Total DVFB24 SPOT										0.00	8,200,000,000	4,100,000,000
Total For DVFB24										0.00	8,200,000,000	4,100,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.12357				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.27605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2025 Spot Bond					0.00000	101.58707				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.72918				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.74166				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	103.75233				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	103.37306				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	104.19715				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.67000	117.87099	5.67000	117.85675				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.50000	103.61510	5.50000	103.60279				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	150.18635	2.25000	150.18174				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.74500	159.30293	4.74500	159.28724				0.00	0	70,000,00
Total EL28 SPOT										0.00	0	70,000,00
Total For EL28										0.00	0	70,000,00
EL29 On 19/11/2029 Spot Bond			4.77000	143.49612	4.77000	143.48191				0.00	0	30,000,00
Total EL29 SPOT										0.00	0	30,000,00
Total For EL29										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			4.79000	137.61006	4.79000	137.59635			0.00	0	130,000,00
Total EL30 SPOT									0.00	0	130,000,00
Total For EL30									0.00	0	130,000,00
EL31 On 02/06/2031 Spot Bond			5.49000	121.75359	5.49000	121.73927			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.37000	107.39483	5.37000	107.38244			0.00	0	
Total EL36 SPOT									0.00	0	
Total For EL36									0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	150.18635	2.25000	150.18174			0.00	0	
Total EL36/I2038 SPOT									0.00	0	
Total For EL36/I2038									0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	188.20250			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	185.14857			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	173.39542			0.00	0	
Total ELN004 SPOT									0.00	0	
Total For ELN004									0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	144.23001			0.00	0	
Total ELN006 SPOT									0.00	0	
Total For ELN006									0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	143.25386			0.00	0	
Total ELN007 SPOT									0.00	0	
Total For ELN007									0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	139.45078			0.00	0	
Total ELN009 SPOT									0.00	0	
Total For ELN009									0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	129.65626			0.00	0	
Total ELN010 SPOT									0.00	0	
Total For ELN010									0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	124.78104			0.00	0	
Total ELN013 SPOT									0.00	0	

Contract 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 ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	126.75619				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	105.02587				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.84160				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	113.94240				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.18500	104.29687	10.18500	104.26825				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.31000	12.31000	12.31000	97.15039				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.36000	12.36000	12.36000	95.90530				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			10.27500	10.27500	10.27500	102.99413				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.27500	10.27500	10.27500	103.07527				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.16500	12.16500	12.16500	99.79331				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.25500	11.25500	11.25500	101.70742				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.66500	14.66500	14.66500	94.92192				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.97850				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.82288				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.92327				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.00929				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.77358				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	100.85679				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	101.08881				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02 On 12/09/2025 Spot Bond					0.00000	100.68725				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02 On 10/11/2025 Spot Bond					0.00000	101.49440				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	101.42814				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	

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 14/03/2024 Spot Bond					0.00000	100.60773				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.50535				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.58261				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.26086				0.00	0	100,000,00
Total EQT005 SPOT										0.00	0	100,000,00
Total For EQT005										0.00	0	100,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	101.80640				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.44547				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.02537				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.71377				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	101.32042				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.38042				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.91853				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.33894				0.00	0	
Total ERS3B8 SPOT										0.00	0	

Contract 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 ERS3B8									0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.38308			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.36092			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.40507			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.36122			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.34733			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.35377			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.38287			0.00	0	
Total ERSA31 SPOT									0.00	0	
Total For ERSA31									0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.41216			0.00	0	
Total ERSB10 SPOT									0.00	0	
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.43413			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.07500	97.10329	9.07500	97.07975		3,960,159,390,000.00		436,381,200	2,737,529,700
Total ES26 SPOT								3,960,159,390,000.00		436,381,200	2,737,529,700
Total For ES26								3,960,159,390,000.00		436,381,200	2,737,529,700
ES26/R On 02/04/2026 Spot Bond			7.85000	100.23169	7.85000	100.21060			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.95000	74.44764	11.86500	74.83191		3,141,536,695,000.00		262,890,100	1,003,905,000

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 ES33 SPOT									3,141,536,695,000.00	262,890,100	1,003,905,00
Total For ES33									3,141,536,695,000.00	262,890,100	1,003,905,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.58191	7.50000	100.56178			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.39000	75.75124	12.30000	76.22833			2,422,419,699,000.00	195,514,100	195,987,50
Total ES42 SPOT									2,422,419,699,000.00	195,514,100	195,987,50
Total For ES42									2,422,419,699,000.00	195,514,100	195,987,50
ES42/R On 25/04/2042 Spot Bond			8.50000	103.96430	8.50000	103.94053			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.15500	11.15500	11.15500	103.00537			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.12000	14.12000	14.12000	96.74398			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.52187			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.39301			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.80641			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.39676			0.00	0	100,000,00
Total FIFB19 SPOT									0.00	0	100,000,00
Total For FIFB19									0.00	0	100,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.21597			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.75898			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	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
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.42926				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.19068				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.24391				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.25723				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	103.46268				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.74807				0.00	520,000,000	5,260,000,00
Total FRB25 SPOT										0.00	520,000,000	5,260,000,00
Total For FRB25										0.00	520,000,000	5,260,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.05792				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.85500	107.23617	8.85500	107.21066				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.90765				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.36800				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.77500	98.25605	8.77500	98.23287			810,810,000,000.00		92,400,000	10,683,100,00
Total FRB30 SPOT									810,810,000,000.00		92,400,000	10,683,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRB30										810,810,000,000.00	92,400,000	10,683,100,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.81744				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.31727				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.31688				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.43740				0.00	8,000,000,000	4,000,000,00
Total FRB34 SPOT										0.00	8,000,000,000	4,000,000,00
Total For FRB34										0.00	8,000,000,000	4,000,000,00
FRB35 On 06/02/2028 Spot Bond					0.00000	101.70862				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.15000	332.21548	4.15000	332.18831				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.72500	3.72500	3.72500	167.00944				0.00	0	10,000,00
Total FRBI25 SPOT										0.00	0	10,000,00
Total For FRBI25										0.00	0	10,000,00
FRBI28 On 31/03/2028 Spot Bond			4.59000	215.15740	4.59000	215.13743				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.91500	4.91500	4.91500	115.87217				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	231.99822				0.00	0	20,000,00
Total FRBI33 SPOT										0.00	0	20,000,00
Total For FRBI33										0.00	0	20,000,00
FRBI46 On 31/03/2046 Spot Bond			5.54000	98.34280	5.54000	98.33118				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.45000	100.67563	5.45000	100.66381				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			9.10701	9.10701	9.10701	87.23288				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.09139	9.09139	9.09139	86.36258				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	163.35407				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	100.98453				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.42100				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.18058				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.88342				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.75704				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.43408				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.44957				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

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 20/06/2024 Spot Bond					0.00000	100.82514				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	102.23524				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.75670				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.18833				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.09418				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.82433				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.50676				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	100.55808				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	100.59648				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	101.08204				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	100.68738				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	101.85862				0.00	0	
Total FRC317 SPOT										0.00	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 FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.55313				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	98.31947				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.68235				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.56217				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.23414				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.57425				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.33052				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	102.33846				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.97036				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.39109				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.67534				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.46716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	99.78465				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.68472				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	102.10524				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.95490				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.85641				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.10703				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	102.02492				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	102.03588				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.99378				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.97040				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC357 On 31/01/2024 Spot Bond					0.00000	101.98529				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.97004				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	101.88583				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2024 Spot Bond					0.00000	100.31995				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	101.74559				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	101.52906				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.83610				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	93.68280				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.16046				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	92.55675				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	92.70002				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	102.12076				0.00	0	
Total FRC372 SPOT										0.00	0	

Contract 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 FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.11445				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.01803				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.07359				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.00379				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.86053				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.52020				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.51882				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	96.76624				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.31670				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.31670				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.29118				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.29118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.04696				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.01751				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	102.17121				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	102.21558				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.59419				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.38174				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	102.01748				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	102.01224				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond			8.57500	8.57500	8.57500	100.28485				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	102.11586				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	102.24504				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40(On 19/01/2027 Spot Bond					0.00000	102.38505				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.35000	10.35000	10.35000	102.83327				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	99.09253				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.75735				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.74500	12.74500	12.74500	105.65971				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.34500	10.34500	10.34500	104.81919				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.18188				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	99.97093				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	100.56738				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			10.93500	10.93500	10.93500	101.04243				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	102.01751				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	101.26891				0.00	0	
Total FRC412 SPOT										0.00	0	

Contract 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 FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.22337				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.22314				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.22335				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	101.00912				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.26433				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.20839				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.43261				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.44115				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.44115				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.18854				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	102.01742				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.35812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC427 On 30/09/2026 Spot Bond					0.00000	100.37412				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC428 On 20/06/2027 Spot Bond					0.00000	100.58637				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC429 On 31/10/2027 Spot Bond					0.00000	102.01758				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC430 On 31/10/2026 Spot Bond					0.00000	102.14508				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC431 On 31/08/2027 Spot Bond					0.00000	101.16498				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC432 On 31/10/2026 Spot Bond					0.00000	102.01744				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.16498				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC434 On 31/08/2027 Spot Bond					0.00000	101.22303				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC435 On 20/11/2026 Spot Bond					0.00000	101.23781				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC436 On 21/06/2027 Spot Bond					0.00000	100.58081				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC437 On 31/01/2030 Spot Bond			9.23500	9.23500	9.23500	105.73636				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	

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 31/08/2027 Spot Bond					0.00000	100.76179				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.77019				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	101.17659				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	101.17659				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44(On 20/12/2027 Spot Bond					0.00000	100.60249				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44(On 23/09/2026 Spot Bond					0.00000	100.50848				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44(On 28/10/2023 Spot Bond					0.00000	101.88105				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	101.16498				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44(On 15/03/2028 Spot Bond					0.00000	100.74935				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	101.16498				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	101.17659				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(On 20/12/2030 Spot Bond					0.00000	100.60856				0.00	0	
Total FRC450 SPOT										0.00	0	

Contract 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 FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.30082				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	101.70086				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	101.68313				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	100.53138				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.98860				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.99145				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	100.83127				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	100.57460				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	100.88219				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	100.82170				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.79015				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	100.68051				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	100.44355				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.33013				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.01000	111.11639	5.01000	111.10490				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.25000	119.73611	5.25000	119.72269				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.08097				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.76391				0.00	0	4,020,000,00
Total FRJ24 SPOT										0.00	0	4,020,000,00
Total For FRJ24										0.00	0	4,020,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.46292				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.47168				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.60532				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	

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 20/04/2027 Spot Bond					0.00000	102.16280				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.00732				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.94977				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2029 Spot Bond					0.00000	101.91705				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.40856				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.33878				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.41400				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.78800	4.78800	4.78800	108.50531				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.22000	5.22000	5.22000	120.14539				0.00	0	70,000,00
Total FRS101 SPOT										0.00	0	70,000,00
Total For FRS101										0.00	0	70,000,00
FRS10 On 23/01/2024 Spot Bond					0.00000	101.65884				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.36000	118.20138	5.36000	118.18778				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.39000	234.39427	5.39000	234.36732				0.00	0	
Total FRS109 SPOT										0.00	0	

Contract 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 FRS109									0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.68000	113.86799	5.68000	113.85389			795,200,000,000.00	140,000,000	70,000,000
Total FRS110 SPOT									795,200,000,000.00	140,000,000	70,000,000
Total For FRS110									795,200,000,000.00	140,000,000	70,000,000
FRS111 On 07/12/2033 Spot Bond			5.39000	5.39000	5.39000	234.36732			0.00	0	
Total FRS112 SPOT									0.00	0	
Total For FRS112									0.00	0	
FRS113 On 31/01/2025 Spot Bond			4.90000	163.65379	4.90000	163.63700			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	115.93144	3.70500	115.92328			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS116 On 31/01/2038 Spot Bond			5.30000	119.03559	5.30000	119.02207			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.51000	232.02563	5.51000	231.99822			0.00	0	
Total FRS120 SPOT									0.00	0	
Total For FRS120									0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.51000	232.02563	5.51000	231.99822			0.00	0	
Total FRS121 SPOT									0.00	0	
Total For FRS121									0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.08000	165.99448	4.08000	165.98113			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.59000	230.46252	5.59000	230.43478			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.50000	116.28179	5.50000	116.26797			0.00	0	
Total FRS124 SPOT									0.00	0	
Total For FRS124									0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.92000	211.94452	4.92000	211.92296			0.00	0	
Total FRS126 SPOT									0.00	0	
Total For FRS126									0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.25000	106.60973	6.25000	106.59491			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.13000	209.92861	5.13000	209.90610				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.19000	209.35667	5.19000	209.33390				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.10000	220.79022	6.10000	220.76065				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.20000	107.22378	6.20000	107.20901				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	116.26797				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.29000	119.17530	5.29000	119.16181		1,587,000,000,000.00		300,000,000	150,000,000	
Total FRS136 SPOT								1,587,000,000,000.00		300,000,000	150,000,000	
Total For FRS136								1,587,000,000,000.00		300,000,000	150,000,000	
FRS136 On 31/03/2028 Spot Bond			5.00000	211.17394	5.00000	211.15201			0.00	0	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.87000	225.09044	5.87000	225.06166			0.00	0	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.13000	209.92861	5.13000	209.90610			0.00	0	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.13000	209.92861	5.13000	209.90610			0.00	0	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.53100	215.73770	4.53100	215.71801			0.00	0	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			4.85000	163.79529	4.85000	163.77869				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.48000	206.61746	5.48000	206.59339				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.52000	206.24288	5.52000	206.21863				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.82000	163.88026	4.82000	163.86380				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.99500	211.22199	4.99500	211.20011				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	206.12504				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	99.86630				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	100.56954				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	100.35335				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	186.63944				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	147.76918				0.00	0	
Total FRS186 SPOT										0.00	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 FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	207.24280				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	197.04903				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.52170				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.65445				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.46415				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.07335				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	99.94777				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.22807				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.82915				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.46716				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.47399				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	108.35316				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.80946				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	73.85408				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.13274				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	112.74921				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	102.89760				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	100.26695				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.92735				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	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	125.32735				0.00	0	
Total FRS258 SPOT										0.00	0	

Contract 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 FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.46550				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.21429				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.35419				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	127.92163				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.35586				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.35451				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.41025				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.59560				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.30571				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.36774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.04000	10.04000	10.04000	98.25029				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.04000	10.04000	10.04000	98.25029				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.92914				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.30789				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.16400	11.16400	11.16400	93.60160				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.45864				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	108.85613				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	115.76979				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.38092				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.15655				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	102.01751				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	100.54314				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	108.70182				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			9.27500	9.27500	9.27500	101.13183				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.50970				0.00	0	
Total FRS311 SPOT										0.00	0	

Contract 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 FRS311									0.00	0	
FRS31: On 28/09/2025 Spot Bond					0.00000	103.26568			0.00	0	
Total FRS312 SPOT									0.00	0	
Total For FRS312									0.00	0	
FRS31: On 27/04/2024 Spot Bond					0.00000	101.70758			0.00	0	
Total FRS313 SPOT									0.00	0	
Total For FRS313									0.00	0	
FRS31: On 03/06/2024 Spot Bond					0.00000	100.85148			0.00	0	
Total FRS314 SPOT									0.00	0	
Total For FRS314									0.00	0	
FRS31: 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	
FRS31: On 31/12/2027 Spot Bond					0.00000	100.35803			0.00	0	
Total FRS316 SPOT									0.00	0	
Total For FRS316									0.00	0	
FRS31: On 07/12/2033 Spot Bond					0.00000	104.81247			0.00	0	
Total FRS317 SPOT									0.00	0	
Total For FRS317									0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.79000	3.79000	3.79000	332.94029			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.17000	334.26104	3.17000	334.24254			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	333.48529			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.62067			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.20000	109.89917	5.20000	109.88701			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.88000	68.12655	4.88000	115.63490		1,561,600,000,000.00	320,000,000	160,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total FRS81 SPOT									1,561,600,000,000.00	320,000,000	160,000,000
Total For FRS81									1,561,600,000,000.00	320,000,000	160,000,000
FRS85 On 31/01/2025 Spot Bond			3.97000	3.97000	3.97000	166.29889			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	165.49161			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.59000	4.59000	4.59000	331.27337			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.55500	106.96730	8.55500	106.94269			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.62500	104.33968	8.62500	104.31534			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.82500	102.28437	8.82500	102.26024		298,668,887,500.00		33,843,500	3,026,180,000
Total FRX26 SPOT								298,668,887,500.00		33,843,500	3,026,180,000
Total For FRX26								298,668,887,500.00		33,843,500	3,026,180,000
FRX27 On 07/03/2027 Spot Bond			9.20500	104.17326	9.20500	104.14779			0.00	0	8,959,600,000
Total FRX27 SPOT									0.00	0	8,959,600,000
Total For FRX27									0.00	0	8,959,600,000
FRX28 On 26/07/2028 Spot Bond			9.41500	105.00848	9.41500	104.98180			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.06500	100.38585	10.06500	100.35862			0.00	0	4,000,000,000
Total FRX30 SPOT									0.00	0	4,000,000,000
Total For FRX30									0.00	0	4,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.32000	96.97172	10.32000	96.94476		30,960,000,000,000.00		3,000,000,000	8,000,000,000
Total FRX31 SPOT								30,960,000,000,000.00		3,000,000,000	8,000,000,000
Total For FRX31								30,960,000,000,000.00		3,000,000,000	8,000,000,000
FRX32 On 31/03/2032 Spot Bond			10.33500	101.42966	10.33500	101.40174			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			11.99000	69.26812	11.99000	69.24596				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.24079				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.18321				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.14854				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.17208				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.17900				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.88418				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.91780				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.73982				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.26904				0.00	0	180,000.00
Total GH5A21 SPOT										0.00	0	180,000.00
Total For GH5A21										0.00	0	180,000.00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.02245				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.06062				0.00	0	
Total GH5B1 SPOT										0.00	0	

Contract 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 GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.32267				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.51500	119.84808	4.51500	119.83711				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.96924				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.58400	100.65777	8.58400	100.63453				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.37009				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.28500	102.56534	7.28500	102.54528				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.50178				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.45894				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.32764				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.28975				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.84075				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.23296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.98242				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.19884				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.42346				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.61159				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.39201				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.31257				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.73715				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.61459				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.70231				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.62017				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.08687				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	99.94375				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.87394				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.15302				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.65479				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.68596				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.57117				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.38157				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.38432				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.90500	8.90500	8.90500	100.69253				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.44292				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.19804				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.21110				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	
H127T1 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
Total H127T1 SPOT										0.00	0	10,000,000,00
Total For H127T1										0.00	0	10,000,000,00
H12T19 On 31/03/2027 Spot Bond					0.00000	100.35809				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	108.79189				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.78338				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.92942				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.49924				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.31094				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.72403				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.17744				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.82395				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.76483				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	101.51906				0.00	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	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.17796				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.18188				0.00	0	19,000,000.00
Total HILB18 SPOT										0.00	0	19,000,000.00
Total For HILB18										0.00	0	19,000,000.00
HWAY2 On 07/12/2023 Spot Bond			4.45000	331.59379	4.45000	331.56402			89,000,000,000.00		20,000,000	10,000.00
Total HWAY23 SPOT									89,000,000,000.00		20,000,000	10,000.00
Total For HWAY23									89,000,000,000.00		20,000,000	10,000.00
HWAY2 On 07/12/2024 Spot Bond			4.58000	4.58000	4.58000	334.08518				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.26000	101.77035	10.26000	101.74222				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.16000	77.96168	5.16000	112.18346			103,200,000,000.00		20,000,000	10,000.00
Total HWAY33 SPOT									103,200,000,000.00		20,000,000	10,000.00
Total For HWAY33									103,200,000,000.00		20,000,000	10,000.00
HWAY3 On 31/07/2034 Spot Bond			11.86500	85.75915	11.86500	85.73186			6,634,903,254,000.00		559,199,600	4,649,290.60
Total HWAY34 SPOT									6,634,903,254,000.00		559,199,600	4,649,290.60
Total For HWAY34									6,634,903,254,000.00		559,199,600	4,649,290.60
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.87849	100.00000	10.85415				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.93500	84.71616	11.93500	84.68904			4,057,900,000,000.00		340,000,000	4,775,267.70
Total HWAY35 SPOT									4,057,900,000,000.00		340,000,000	4,775,267.70
Total For HWAY35									4,057,900,000,000.00		340,000,000	4,775,267.70
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.87321	100.00000	10.84888				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.39000	167.99775	3.40000	167.95807			267,423,324,396,000.00		78,885,936,400	484,862,500.00
Total I2025 SPOT									267,423,324,396,000.00		78,885,936,400	484,862,500.00
Total For I2025									267,423,324,396,000.00		78,885,936,400	484,862,500.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029 On 31/03/2029 Spot Bond			4.05500	121.51260	4.04500	121.57031			289,148,750,411,000.00	71,306,720,200	180,322,457,00
Total I2029 SPOT									39,148,750,411,000.00	71,306,720,200	180,322,457,00
Total For I2029									39,148,750,411,000.00	71,306,720,200	180,322,457,00
I2031 On 31/01/2031 Spot Bond			4.30000	101.14662	4.30000	100.47779			0.00	0	8,000,000,00
Total I2031 SPOT									0.00	0	8,000,000,00
Total For I2031									0.00	0	8,000,000,00
I2033 On 28/02/2033 Spot Bond			4.55000	115.64720	4.51000	116.04047			337,622,358,710,000.00	74,202,716,200	420,592,769,70
Total I2033 SPOT									37,622,358,710,000.00	74,202,716,200	420,592,769,70
Total For I2033									37,622,358,710,000.00	74,202,716,200	420,592,769,70
I2038 On 31/01/2038 Spot Bond			4.60000	129.30221	4.60000	129.28997			123,034,167,720,000.00	26,746,558,200	375,831,100,40
Total I2038 SPOT									23,034,167,720,000.00	26,746,558,200	375,831,100,40
Total For I2038									23,034,167,720,000.00	26,746,558,200	375,831,100,40
I2046 On 31/03/2046 Spot Bond			4.64000	113.19938	4.64000	113.18873			490,090,308,896,000.00	105,622,911,400	489,525,294,60
Total I2046 SPOT									10,090,308,896,000.00	105,622,911,400	489,525,294,60
Total For I2046									10,090,308,896,000.00	105,622,911,400	489,525,294,60
I2050 On 31/12/2050 Spot Bond			4.60000	116.47652	4.60000	116.46551			440,962,020,020,000.00	95,861,308,700	475,372,101,20
Total I2050 SPOT									10,962,020,020,000.00	95,861,308,700	475,372,101,20
Total For I2050									10,962,020,020,000.00	95,861,308,700	475,372,101,20
IBG01 On 07/02/2025 Spot Bond					0.00000	101.36330			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.16368			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.25000	332.00801	4.25000	331.98000			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.21916			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.42131			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.42475			0.00	0	
Total IBL132 SPOT									0.00	0	

Contract 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 IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.94802				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.18427				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.10770				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.60753				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.52548				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.51298				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.24368				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.94735				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.97117				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.14205				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.47919				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.24366				0.00	0	5,700,000.00

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 IBL162 SPOT										0.00	0	5,700,000,00
Total For IBL162										0.00	0	5,700,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	99.97551				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.32241				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.34566				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.14639				0.00	0	7,125,000,00
Total IBL177 SPOT										0.00	0	7,125,000,00
Total For IBL177										0.00	0	7,125,000,00
IBL178 On 19/07/2026 Spot Bond					0.00000	99.91207				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.98604				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.17945				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.99644				0.00	0	5,190,000,00
Total IBL190 SPOT										0.00	0	5,190,000,00
Total For IBL190										0.00	0	5,190,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	100.38901				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.02453				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.57812				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL199 On 11/11/2026 Spot Bond					0.00000	101.46557				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.76829				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.44931				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.18856				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.85679				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.82929				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.80178				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.80613				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.19548				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.51797				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.47913				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.64940				0.00	0	
Total IBL219 SPOT										0.00	0	

Contract 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 IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.36914				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.83500	7.83500	7.83500	103.73102				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.57744				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.24493				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.00101				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.64638				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.36639				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.81558				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.69365				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.71374				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.45855				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.73500	8.73500	8.73500	103.07920				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.27207				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.28155				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.26585				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.42120				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.01049				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	99.95323				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.84137				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	101.79644				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.71287				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.77406				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL243 On 04/08/2023 Spot Bond					0.00000	101.47914				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.64000	9.64000	9.64000	99.84167				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.36836				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.38882				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.78500	101.06465	7.78500	101.29064				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.02375				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.56431				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.97085				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.76979				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.62858				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.63629				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.84873				0.00	0	
Total IBL260 SPOT										0.00	0	

Contract 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 IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.67303				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.71181				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.55275				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.95618				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.85500	7.85500	7.85500	101.13728				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.29870				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.13739				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.73291				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.06500	102.48491	9.06500	102.45982				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.58750				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.31500	104.01887	9.31500	103.99272				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.66000	107.68726	10.66000	107.79623				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.87500	106.57596	9.87500	106.54774				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.88113				0.00	60,000,000	30,000,000
Total IDCG13 SPOT										0.00	60,000,000	30,000,000
Total For IDCG13										0.00	60,000,000	30,000,000
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.13418				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.76801				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.54719				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.48848				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.11815				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.71561				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.62500	103.09452	8.62500	103.07061				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.03778				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	106.81543				0.00	440,000,000	220,000,000
Total INLV06 SPOT										0.00	440,000,000	220,000,000
Total For INLV06										0.00	440,000,000	220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	103.05224				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.02839				0.00	360,000,000	180,000,000
Total INLV08 SPOT										0.00	360,000,000	180,000,000
Total For INLV08										0.00	360,000,000	180,000,000
INLV09 On 24/08/2026 Spot Bond					0.00000	101.90577				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.09334				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.47104				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.34684				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.36516				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.87322				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.51951				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.01997				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.23953				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.63629				0.00	0	
Total IPF34 SPOT										0.00	0	

Contract 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 IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.14460				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.15754				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.12508				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.15110				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.15754				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.91102				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.93760				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.11207				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.56357				0.00	100,000,000	50,000,00
Total IV050 SPOT										0.00	100,000,000	50,000,00
Total For IV050										0.00	100,000,000	50,000,00
IVC140 On 18/04/2024 Spot Bond					0.00000	100.03823				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.90823				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.99219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.58298				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.89226				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	100.39886				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.87599				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.02700				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.00500	101.34149	8.00500	101.31964				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.96183				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.01500	101.48892	7.01500	101.46981				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.88021				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2023 Spot Bond			8.05500	100.61637	8.05500	100.59483				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.87588				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			7.99500	100.60973	7.99500	100.58835				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.32978				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.83269				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	101.85274				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.78805				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.23500	100.18902	8.23500	104.38246				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.56500	102.10422	5.56500	101.49052				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			8.93000	8.93000	8.93000	101.51194				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	101.83379				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	101.76559				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.22928				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			9.87500	9.87500	9.87500	99.78357				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.98445				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.24500	9.24500	9.24500	99.63431				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	99.87550				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.22000	8.22000	8.22000	102.58366				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.84500	8.84500	8.84500	99.90546				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.01153				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.55802				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.55443				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.19478				0.00	0	

Contract 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	100.56420				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.06487				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.55616				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.54874				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.05379				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.30204				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.73059				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.47783				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				99.97201	0.00000	100.00000				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				99.97201	0.00000	100.00000				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			8.40000	8.40000	8.40000	8.40000				0.00	0	
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.33703				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.17346				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.05975				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.01433				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.45000	8.45000	8.45000	98.69760		380,250,000,000,000.00		45,000,000,000	45,000,000,000	
Total IVZ138 SPOT								380,250,000,000,000.00		45,000,000,000	45,000,000,000	
Total For IVZ138								380,250,000,000,000.00		45,000,000,000	45,000,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.59976				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.00103				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.88397				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.81412				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.66290				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.81241				0.00	0	
Total KAP019 SPOT										0.00	0	

Contract 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 KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.64610				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.57617				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.19202				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.02225				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.07217				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.23061				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.28587				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.29440				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	101.18791				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	101.20591				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.37500	114.37290	9.37500	114.34396				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.83800				0.00	260,000,000	330,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	260,000,000	330,000,000
Total For LGL09										0.00	260,000,000	330,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.88376				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.19346				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.78878				0.00	0	1,200,000,000
Total LGL12 SPOT										0.00	0	1,200,000,000
Total For LGL12										0.00	0	1,200,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	100.50393				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.65701				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.25511				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.28278				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.31044				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.81047				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.88001				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.02500	14.02500	14.02500	101.99900				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	101.19977				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.14364				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.69037				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.01999				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.22608				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.75998				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.45615				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.22357				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.55452				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.30333				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.62500	8.62500	8.62500	107.36998				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.45091				0.00	0	4,250,000.00
Total MMIG06 SPOT										0.00	0	4,250,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MMIG06										0.00	0	4,250,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.16124				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.59046				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.27500	103.18746	9.27500	103.16177			931,210,000,000.00		100,400,000	25,100,00
Total MML02 SPOT									931,210,000,000.00		100,400,000	25,100,00
Total For MML02									931,210,000,000.00		100,400,000	25,100,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.17338				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.52500	94.28335	9.52500	94.17692				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.61346				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			9.93500	104.15961	9.93500	104.13171				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.48336				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.03146				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.43718				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.01297				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.72164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.01292				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.62777				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.86659				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.72206				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.29808				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.22000	99.37296	9.22000	99.34822				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.31140				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.96589				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.10166				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.60750				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.21334				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN29 On 15/03/2027 Spot Bond					0.00000	101.42341				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.25757				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.08872				0.00	0	100,000,00
Total MTN31 SPOT										0.00	0	100,000,00
Total For MTN31										0.00	0	100,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	101.21913				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.55438				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.94178				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.42142				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.25745				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.42123				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.24405				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.24417				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.20134				0.00	0	
Total MWAR09 SPOT										0.00	0	

Contract 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 MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.12187				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.57174				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.64894				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.71979				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.02500	102.24897	9.02500	102.22437				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.13500	103.06149	10.13500	103.03335				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.92264				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.72588				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.84153				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.71401				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.61359				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.56500	101.67185	8.56500	101.64868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			8.77500	102.64674	8.77500	102.62239				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			8.90500	107.44243	8.90500	107.41671				0.00	0	300,000,00
Total NBK17A SPOT										0.00	0	300,000,00
Total For NBK17A										0.00	0	300,000,00
NBK20/On 01/06/2026 Spot Bond			9.00000	107.40693	9.00000	107.38096			581,040,000,000.00		64,560,000	16,140,00
Total NBK20A SPOT									581,040,000,000.00		64,560,000	16,140,00
Total For NBK20A									581,040,000,000.00		64,560,000	16,140,00
NBK21/On 21/07/2027 Spot Bond			9.10000	107.69736	9.10000	107.67089				0.00	0	200,000,00
Total NBK21A SPOT										0.00	0	200,000,00
Total For NBK21A										0.00	0	200,000,00
NBK23/On 19/11/2025 Spot Bond			7.75300	111.04837	7.75300	111.02503			258,640,080,000.00		33,360,000	8,340,00
Total NBK23A SPOT									258,640,080,000.00		33,360,000	8,340,00
Total For NBK23A									258,640,080,000.00		33,360,000	8,340,00
NBK24/On 19/11/2027 Spot Bond			8.79500	112.31564	8.79500	112.28894				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	102.90675				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	98.08444	100.00000	97.83486				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	104.38642				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.72000	111.16031	8.72000	111.13411				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			7.78500	102.57651	7.78500	102.55514				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29/ On 31/07/2026 Spot Bond			8.86500	106.65345	8.86500	106.62791				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.59500	102.17140	8.59500	102.14765			701,352,000,000.00		81,600,000	20,400,000
Total NBK30A SPOT									701,352,000,000.00		81,600,000	20,400,000
Total For NBK30A									701,352,000,000.00		81,600,000	20,400,000
NBK31/ On 09/11/2023 Spot Bond			8.36500	104.58912	8.36500	104.56545				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.64352				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.24021				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.20461				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.26084				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.06965				0.00	40,000,000	3,969,000,000
Total NBK43B SPOT										0.00	40,000,000	3,969,000,000
Total For NBK43B										0.00	40,000,000	3,969,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.87628				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.21961				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.71289				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.98799				0.00	0	
Total NBK50B SPOT										0.00	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 NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.61574				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.69126				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.64361				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	102.08659				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.86606				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.40555				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.20119				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.97264				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.06247				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.06814				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.31251				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.11615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.16985				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.17930				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39391				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			10.12000	101.15077	10.12000	101.12365				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.51923				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.77500	101.29431	9.77500	101.26804				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.52232				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.52712				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.53331				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.93718				0.00	0	
Total NDAL02 SPOT										0.00	0	

Contract 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 NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.93718				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.17833				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.42431				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.77815				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.82194				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.24383				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.35748				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.33629				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.28739				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11: On 20/10/2023 Spot Bond					0.00000	103.90645				0.00	32,688,300,000	11,442,500,000
Total NGLT1B SPOT										0.00	32,688,300,000	11,442,500,000
Total For NGLT1B										0.00	32,688,300,000	11,442,500,000
NGT10: On 25/03/2024 Spot Bond					0.00000	102.28014				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	103.47308				0.00	42,698,100,000	14,983,200,000

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 NGT104 SPOT										0.00	42,698,100,000	14,983,200,00
Total For NGT104										0.00	42,698,100,000	14,983,200,00
NGT104 On 22/05/2025 Spot Bond					0.00000	103.67619				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT105 On 05/08/2025 Spot Bond					0.00000	105.46241				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT106 On 19/11/2025 Spot Bond					0.00000	106.07266				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	104.36144				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	101.99390				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	101.94184				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	102.38937				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 10/12/2027 Spot Bond					0.00000	100.87112				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT112 On 16/06/2026 Spot Bond					0.00000	102.78712				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	100.81077				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	106.39361				0.00	6,060,000,000	4,840,000,00
Total NHM016 SPOT										0.00	6,060,000,000	4,840,000,00
Total For NHM016										0.00	6,060,000,000	4,840,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	101.61172				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.07044				0.00	320,000,000	160,000,000
Total NHM019 SPOT										0.00	320,000,000	160,000,000
Total For NHM019										0.00	320,000,000	160,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	102.85006				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.43665				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.53795				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.73893				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.56000	5.56000	5.56000	231.01958				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	216.02377				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.15500	4.15500	4.15500	165.76492				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.93500	4.93500	4.93500	115.74475				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			5.35000	5.35000	5.35000	118.32635				0.00	0	
Total NI38 SPOT										0.00	0	

Contract 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 NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.26000	4.26000	4.26000	165.46287				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	277.00750	3.45000	276.99011				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.06000	4.06000	4.06000	166.03884				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.14500	4.14500	4.14500	219.56099				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.29000	218.12675	4.29000	218.10824				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.37000	92.16742	5.37000	118.04941				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.34945				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	146.45022				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.24735				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.60950				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.39809				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.83433				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.36845				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.79354				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.21750				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.90103				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.61342				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.14770				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.81909				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.07053				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.55489				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.72139				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.52155				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.33506				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.87002				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.43727				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.53529				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.66904				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.53529				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.30283				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	96.47009				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	100.53385				0.00	0	
Total NN163 SPOT										0.00	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 NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.50860				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.15500	10.15500	10.15500	102.79799				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.57000	9.57000	9.57000	105.29576				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.59500	9.59500	9.59500	103.94477				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.15106				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	106.01762				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	140.74000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	129.91000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	143.41000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	141.15000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	138.86647				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08 On 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	100.93419				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09 On 17/08/2023 Spot Bond					0.00000	101.17779				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.92487				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.93128				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09 On 13/06/2023 Spot Bond					0.00000	100.59242				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09(On 20/06/2023 Spot Bond					0.00000	100.52927				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09(On 20/06/2023 Spot Bond					0.00000	100.52927				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09(On 27/06/2023 Spot Bond					0.00000	100.28912				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09(On 29/03/2028 Spot Bond					0.00000	100.29377				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10(On 30/03/2028 Spot Bond					0.00000	100.26880				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10(On 03/07/2023 Spot Bond					0.00000	100.21144				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	125.27971				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	88.54673				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	101.29362				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	101.19782				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	101.23048				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	101.24375				0.00	0	
Total NQ1B10 SPOT										0.00	0	

Contract 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 NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.67290				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.25101				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.32333				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.27028				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.43993				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.10436				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.83000	214.44437	4.83000	214.42283			1,062,600,000,000.00		220,000,000	110,000,000
Total NRA023 SPOT									1,062,600,000,000.00		220,000,000	110,000,000
Total For NRA023									1,062,600,000,000.00		220,000,000	110,000,000
NRA02 On 30/11/2028 Spot Bond			10.88500	110.11479	10.88500	110.08273			0.00		0	420,000,000
Total NRA028 SPOT									0.00		0	420,000,000
Total For NRA028									0.00		0	420,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	17.42306	100.00000	17.38429			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	101.27157				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.72326				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.21386				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.76818				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.47063				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.87343				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.17159				0.00	0	600,000,00
Total NTC36 SPOT										0.00	0	600,000,00
Total For NTC36										0.00	0	600,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	99.15223				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.44969				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.35331				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.52893				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.04500	105.84432	8.04500	105.82164				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			8.52500	106.96762	8.52500	106.94335				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.29604				0.00	0	900,000,00
Total OML11 SPOT										0.00	0	900,000,00
Total For OML11										0.00	0	900,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML12 On 12/11/2025 Spot Bond					0.00000	103.25899				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.41776				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.00617				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.75351				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	101.06280				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS02 On 13/12/2027 Spot Bond					0.00000	101.27614				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.69698				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.98242				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.63349				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.80789				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.82284				0.00	10,000,000,000	10,000,000,000
Total PEP06 SPOT										0.00	10,000,000,000	10,000,000,000
Total For PEP06										0.00	10,000,000,000	10,000,000,000
PMM57 On 08/10/2023 Spot Bond					0.00000	100.02647				0.00	0	
Total PMM57 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
Total For PMM57									0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.06638			0.00	0	
Total PMM58 SPOT									0.00	0	
Total For PMM58									0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.03729			0.00	0	
Total PMM59 SPOT									0.00	0	
Total For PMM59									0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.05484			0.00	0	
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.42500	109.69898	8.37500	109.83652			622,314,096,075,000.00	2,685,141,139,000	3,368,074,741,20
Total R186 SPOT									2,314,096,075,000.00	685,141,139,000	368,074,741,20
Total For R186									2,314,096,075,000.00	685,141,139,000	368,074,741,20
R197 On 07/12/2023 Spot Bond			3.18000	334.24006	3.18000	334.22146			52,883,400,000,000.00	16,630,000,000	554,189,999,90
Total R197 SPOT									52,883,400,000,000.00	16,630,000,000	554,189,999,90
Total For R197									52,883,400,000,000.00	16,630,000,000	554,189,999,90
R202 On 07/12/2033 Spot Bond			4.56000	251.59478	4.56000	251.57146			8,000,595,632,160.00	1,754,516,586	88,632,010,48
Total R202 SPOT									8,000,595,632,160.00	1,754,516,586	88,632,010,48
Total For R202									8,000,595,632,160.00	1,754,516,586	88,632,010,48
R2030 On 31/01/2030 Spot Bond			9.82000	92.69078	9.75500	92.96606			240,981,742,088,000.00	1,755,700,788,400	3,018,073,188,80
Total R2030 SPOT									10,981,742,088,000.00	755,700,788,400	1,018,073,188,80
Total For R2030									10,981,742,088,000.00	755,700,788,400	1,018,073,188,80
R2032 On 31/03/2032 Spot Bond			10.51500	87.34123	10.41500	87.84060			710,176,409,014,000.00	1,113,663,947,600	1,578,430,303,40
Total R2032 SPOT									10,176,409,014,000.00	113,663,947,600	578,430,303,40
Total For R2032									10,176,409,014,000.00	113,663,947,600	578,430,303,40
R2035 On 28/02/2035 Spot Bond			11.16500	86.17051	11.09000	86.58154			748,215,673,150,500.00	1,500,064,099,700	1,553,510,993,40
Total R2035 SPOT									18,215,673,150,500.00	500,064,099,700	553,510,993,40
Total For R2035									18,215,673,150,500.00	500,064,099,700	553,510,993,40
R2037 On 31/01/2037 Spot Bond			11.43500	81.52732	11.37000	81.88219			111,283,524,764,500.00	621,887,496,700	1,660,234,538,20
Total R2037 SPOT									11,283,524,764,500.00	621,887,496,700	660,234,538,20
Total For R2037									11,283,524,764,500.00	621,887,496,700	660,234,538,20
R2040 On 31/01/2040 Spot Bond			11.67000	82.28321	11.59500	82.72216			584,357,802,251,000.00	649,902,125,300	995,267,044,00
Total R2040 SPOT									14,357,802,251,000.00	649,902,125,300	995,267,044,00
Total For R2040									14,357,802,251,000.00	649,902,125,300	995,267,044,00
R2044 On 31/01/2044 Spot Bond			11.74000	78.61555	11.65000	79.15452			463,375,849,142,000.00	635,721,963,300	1,350,696,928,60

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 R2044 SPOT									3,375,849,142,000.00	635,721,963,300	350,696,928,600
Total For R2044									3,375,849,142,000.00	635,721,963,300	350,696,928,600
R2048 On 28/02/2048 Spot Bond			11.70000	77.29935	11.61000	77.85226			722,893,251,580,000.00	1,771,187,457,400	1,683,325,248,100
Total R2048 SPOT									2,893,251,580,000.00	771,187,457,400	583,325,248,100
Total For R2048									2,893,251,580,000.00	771,187,457,400	583,325,248,100
R2053 On 31/03/2053 Spot Bond			100.00000	11.96471	100.00000	11.93823			490,000,000,000,000.00	354,900,000,000	243,600,000,000
Total R2053 SPOT									10,000,000,000,000.00	354,900,000,000	243,600,000,000
Total For R2053									10,000,000,000,000.00	354,900,000,000	243,600,000,000
R209 On 31/03/2036 Spot Bond			11.20000	66.77984	11.11500	67.19468			055,016,077,120,000.00	272,769,292,600	765,173,964,800
Total R209 SPOT									5,016,077,120,000.00	272,769,292,600	765,173,964,800
Total For R209									5,016,077,120,000.00	272,769,292,600	765,173,964,800
R210 On 31/03/2028 Spot Bond			3.79000	223.18067	3.79000	223.16474			66,494,073,416,000.00	17,544,610,400	291,772,896,900
Total R210 SPOT									6,494,073,416,000.00	17,544,610,400	291,772,896,900
Total For R210									6,494,073,416,000.00	17,544,610,400	291,772,896,900
R213 On 28/02/2031 Spot Bond			10.24000	83.58391	10.16000	83.93984			526,297,834,496,000.00	344,365,022,900	1,188,177,998,000
Total R213 SPOT									6,297,834,496,000.00	344,365,022,900	188,177,998,000
Total For R213									6,297,834,496,000.00	344,365,022,900	188,177,998,000
R214 On 28/02/2041 Spot Bond			11.54000	62.96139	11.45000	63.41468			432,939,910,838,000.00	297,481,794,700	621,372,286,100
Total R214 SPOT									2,939,910,838,000.00	297,481,794,700	621,372,286,100
Total For R214									2,939,910,838,000.00	297,481,794,700	621,372,286,100
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.31946			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.74596			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.01814			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.84318			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.83575			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	

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 22/08/2024 Spot Bond					0.00000	101.56385				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.37093				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.65664				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.72338				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.23399				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.46707				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.48396				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.77792				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.78526				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.95395				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.69391				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.20150				0.00	0	
Total RED162 SPOT										0.00	0	

Contract 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 RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.80154				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	101.97567				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.52259				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.19041				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.02811				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.80900				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	99.79581				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.90262				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.93649				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.99283				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.51703				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.97457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.82894				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.62874				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.40439				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.60743				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.49236				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.49050				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.51587				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.50969				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.54369				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.53751				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.61159				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	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
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.60542			0.00	0	
Total RFCD2 SPOT									0.00	0	
Total For RFCD2									0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RMBI06 SPOT									0.00	0	
Total For RMBI06									0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.15856			0.00	0	
Total RN2027 SPOT									0.00	0	
Total For RN2027									0.00	0	
RW23 On 10/12/2023 Spot Bond			9.30500	103.34436	9.30500	103.31854		6,885,700,000,000.00	740,000,000	370,000,000	
Total RW23 SPOT								6,885,700,000,000.00	740,000,000	370,000,000	
Total For RW23								6,885,700,000,000.00	740,000,000	370,000,000	
RW28 On 10/12/2028 Spot Bond			11.25500	99.31465	11.25500	99.28478		1,575,700,000,000.00	140,000,000	70,000,000	
Total RW28 SPOT								1,575,700,000,000.00	140,000,000	70,000,000	
Total For RW28								1,575,700,000,000.00	140,000,000	70,000,000	
RW31 On 30/06/2031 Spot Bond			11.46000	98.96124	11.46000	98.93096		0.00	0	0	
Total RW31 SPOT								0.00	0	0	
Total For RW31								0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.81260		0.00	0	0	
Total RWL26 SPOT								0.00	0	0	
Total For RWL26								0.00	0	0	
RWL28 On 30/06/2028 Spot Bond			10.43500	99.86300	10.43500	99.83510		0.00	0	0	
Total RWL28 SPOT								0.00	0	0	
Total For RWL28								0.00	0	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.83724		0.00	0	0	
Total SBN02 SPOT								0.00	0	0	
Total For SBN02								0.00	0	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.16774		0.00	0	0	
Total SBN03 SPOT								0.00	0	0	
Total For SBN03								0.00	0	0	
SBS20 On 15/05/2026 Spot Bond			9.09000	106.65577	9.09000	106.62959		1,087,164,000,000.00	119,600,000	29,900,000	
Total SBS20 SPOT								1,087,164,000,000.00	119,600,000	29,900,000	

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 SBS20										1,087,164,000,000.00	119,600,000	29,900,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.83936				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.69500	102.59325	8.69500	102.56913				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.10000	100.73721	9.10000	100.71245				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.37500	104.64205	9.37500	104.61572				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.06500	102.03440	9.06500	102.00983				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.01000	101.96396	9.01000	101.93914				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.06500	100.23875	10.06500	100.21157				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.03000	108.08499	9.03000	108.05862				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.47000	109.45061	9.47000	109.42264				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.99500	8.99500	8.99500	102.48375				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.16908				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.20264				0.00	0	8,900,000,000

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 SBS53 SPOT										0.00	0	8,900,000,00
Total For SBS53										0.00	0	8,900,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.65267				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.11215				0.00	0	14,000,000,00
Total SBS58 SPOT										0.00	0	14,000,000,00
Total For SBS58										0.00	0	14,000,000,00
SBS62 On 31/01/2024 Spot Bond					0.00000	102.07725				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.44992				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.58861				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.62861				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.87869				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.54162				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.97045				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	102.01766				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.76766				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS72 On 02/02/2029 Spot Bond					0.00000	101.12395				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	102.08449				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.49142				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.41267				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.19259				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.93284				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.56789				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.49000	9.49000	9.49000	100.40445				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.08000	332.36084	4.08000	332.33430				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	235.96287				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.07342				0.00	0	8,807,000,00
Total SBSS01 SPOT										0.00	0	8,807,000,00
Total For SBSS01										0.00	0	8,807,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.45964				0.00	0	
Total SBSS02 SPOT										0.00	0	

Contract 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 SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.69441				0.00	5,000,000,000	5,000,000,000
Total SBT103 SPOT										0.00	5,000,000,000	5,000,000,000
Total For SBT103										0.00	5,000,000,000	5,000,000,000
SBT104 On 30/09/2025 Spot Bond					0.00000	104.53862				0.00	160,000,000	80,000,000
Total SBT104 SPOT										0.00	160,000,000	80,000,000
Total For SBT104										0.00	160,000,000	80,000,000
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	103.63846				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.75833				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	102.43117				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	100.62744				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.69418				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.26000	104.40728	9.26000	104.38132				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	99.81595				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.83322				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.61488				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT207 On 28/11/2025 Spot Bond					0.00000	103.42231				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.57510				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.02816				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.79862				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.32500	97.53941	9.32500	97.51486				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.60075				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.39301				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.37776				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.42326				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.45388				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.43864				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.40818				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.45366				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.48429				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.47665				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.46900				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.51443				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.10000	99.97507	9.10000	100.00000				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.04799				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.79227				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			85,000,000,000,000.00	850,000,000	100,000,000,000	
Total SNT07 SPOT									15,000,000,000,000.00	850,000,000	100,000,000,000	
Total For SNT07									15,000,000,000,000.00	850,000,000	100,000,000,000	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.18753				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.38559				0.00	0	
Total SOL02 SPOT										0.00	0	

Contract 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 SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.64763				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.13339				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.14965				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.13474				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.15359				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.87236				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.26044				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.99141				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	100.34894				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.51938				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.20166				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	100.25960				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.23817				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.63700				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.95910				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	163.63700				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.35000	109.94254	8.35000	109.91784				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.65000	86.42783	9.65000	86.40570				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.06108				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.53556				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.80500	100.46227	8.80500	100.45034				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.30000	119.03559	5.30000	119.02207				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 09/02/2027 Spot Bond					0.00000	100.62838				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.83441				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.35543				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.21000	4.21000	4.21000	332.06330				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.30500	4.30500	4.30500	165.33363				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.50000	5.50000	5.50000	116.26797				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.88500	4.88500	4.88500	116.06358				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.97000	4.97000	4.97000	211.44075				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.04430				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.03148				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.65084				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.64026				0.00	0	
Total SSN074 SPOT										0.00	0	

Contract 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 SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	109.20330				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.91075				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.51915				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.97403				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.08639				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.73338				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.63669				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.43500	5.43500	5.43500	233.47551				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.65513				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.25943				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	100.86675				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.42000	89.98151	10.42000	89.95626				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.53042				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.95000	211.65518	4.95000	211.63347				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.51000	232.02563	5.51000	231.99822				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111On 31/03/2024 Spot Bond					0.00000	95.17849				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2023 Spot Bond					0.00000	100.69555				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.90322				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.28571				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.03136				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.41865				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.09500	7.09500	7.09500	101.21015				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 08/06/2023 Spot Bond					0.00000	100.74387				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.06116				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	105.47864				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.62541	113.46318	4.62541	113.45254				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.62740	48.20550	4.62740	115.90537				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.41474				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.70534				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.12692				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	101.66162				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	101.17048				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.08047				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.08047				0.00	0	
Total SSN187 SPOT										0.00	0	

Contract 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 SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.04715				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.04715				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	100.92253				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	100.58845				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.57219				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.57219				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	100.45409				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.44784				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.32648				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	102.37756				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20: On 03/03/2028 Spot Bond					0.00000	100.97568				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	103.74501				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.85095				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.86500	100.60637	8.86500	100.58253				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.20864				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.19490				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.14292				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.21945				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.16844				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.90547				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.16844				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			6.99500	101.55179	6.99500	101.53250				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.50500	101.61741	7.50500	101.59673				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A11 On 21/08/2025 Spot Bond					0.00000	101.08121				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.14831				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.17528				0.00	1,080,000,000	540,000,000
Total T18A21 SPOT										0.00	1,080,000,000	540,000,000
Total For T18A21										0.00	1,080,000,000	540,000,000
T18A22 On 21/08/2027 Spot Bond					0.00000	101.16851				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.07500	102.63593	9.07500	102.61077				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.49325				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.61914				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.24636				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.06759				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.36917				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.77300				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.35865				0.00	0	10,000,000,000
Total TFS162 SPOT										0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS162										0.00	0	10,000,000,00
TFS164 On 22/10/2024 Spot Bond					0.00000	99.89494				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.82059				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.92619				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.20545				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.26808				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.83155				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	100.93264				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.11595				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.20815				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.62678				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.74516				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS17€ On 13/03/2026 Spot Bond					0.00000	100.62304				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	100.63676				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	101.16868				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A7 On 21/08/2024 Spot Bond			8.27500	101.44985	8.27500	101.42713				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.17546				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.17139				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.54500	101.08132	5.54500	101.06605				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.20124				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.37595				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.25279				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	101.24329				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.30838				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.29075				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.53455				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.64952				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.58190				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.22941				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.20909				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.20232				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.27817				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.24702				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.24296				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.52706				0.00	0	
Total TH17D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.47705				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.44596				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.09128				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.20240				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.01882				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.29724				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.27015				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.43261				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.40555				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.09271				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.09131				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.93500	101.83633	8.93500	101.81214				0.00	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 TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.64087				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.92084				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			8.84500	100.51845	8.84500	105.12133				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	103.34859				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.44629				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.40475				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.89490				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.81150				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.42500	105.43779	9.42500	105.41097			5,852,171,000,000.00	620,920,000	510,460,000	
Total TN23 SPOT									5,852,171,000,000.00	620,920,000	510,460,000	
Total For TN23									5,852,171,000,000.00	620,920,000	510,460,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	71.86681	100.00000	71.70600			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	
Total For TN23/R2023									0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.52500	101.31645	9.52500	101.29041			767,671,185,000.00	80,595,400	1,713,379,000	
Total TN25 SPOT									767,671,185,000.00	80,595,400	1,713,379,000	
Total For TN25									767,671,185,000.00	80,595,400	1,713,379,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	24.11767	100.00000	24.06370				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.89500	96.61738	10.89500	96.58908			11,847,054,127,500.00		1,087,384,500	21,608,328,500
Total TN27 SPOT									11,847,054,127,500.00		1,087,384,500	21,608,328,500
Total For TN27									11,847,054,127,500.00		1,087,384,500	21,608,328,500
TN27/R On 14/11/2027 Spot Bond			100.00000	14.66511	100.00000	14.63230				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.68500	100.00422	10.68500	99.97546				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.31500	96.06765	11.31500	96.03877			473,683,239,500.00		41,863,300	921,716,100
Total TN30 SPOT									473,683,239,500.00		41,863,300	921,716,100
Total For TN30									473,683,239,500.00		41,863,300	921,716,100
TN30/R On 09/10/2030 Spot Bond			8.00000	113.99567	8.00000	113.97124				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.29700	96.41521	12.29700	96.38344				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.62000	87.03914	12.62000	87.01005			6,104,858,114,000.00		483,744,700	869,670,500
Total TN40 SPOT									6,104,858,114,000.00		483,744,700	869,670,500
Total For TN40									6,104,858,114,000.00		483,744,700	869,670,500
TN40/R On 09/10/2040 Spot Bond			10.75000	100.11450	10.75000	100.08587				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	101.66970				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.77210				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.84000	104.68871	5.84000	103.92844			1,518,400,000,000.00		260,000,000	130,000,000
Total TNI33 SPOT									1,518,400,000,000.00		260,000,000	130,000,000

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 TNI33										1,518,400,000.00	260,000,000	130,000,000
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.63500				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.48692				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.49357				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.50285				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.39500	102.96779	7.39500	102.94725				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	99.97411				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.80500	100.39381	8.80500	100.37005				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	99.97411				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.40500	100.20217	8.40500	100.17950				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	98.93838				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	100.27411				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.53746				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.51892				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.63923				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.63923				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	93.44790				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	92.95386				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.22076				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.20502				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.74914				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	99.97917				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	99.97776				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	99.88942				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	

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 17/04/2023 Spot Bond					0.00000	99.89554				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.57699				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.96770				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.87852				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.16260				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.77242				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.32305				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.69500	102.55480	10.69500	102.52576				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.33982				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.38605				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.36265				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.46145				0.00	0	
Total UU1A05 SPOT										0.00	0	

Contract 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 UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.33221				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.48426				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.24500	10.24500	10.24500	103.32689				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.48426				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.52074				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.68178				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.71215				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.66659				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.80804				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.22406				0.00	0	300,000,00
Total VKE14 SPOT										0.00	0	300,000,00
Total For VKE14										0.00	0	300,000,00
VKE16 On 14/02/2025 Spot Bond					0.00000	102.07965				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.99548				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.38627			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.02915			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.43930			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.59e+017	687,590,698,086	057,493,864,56
Total for SPOT :									1.59e+017	687,590,698,086	057,493,864,56
Total Futures									1.59e+017	687,590,772,524	057,495,239,24
Total Options									0.00	0	124,77
Grand Total:									1.59e+017	687,590,772,524	057,495,364,01