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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/04/2023

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			12.16864	74.02807	12.13811	74.17107			0.00	0	
ES33 On 03/08/2023 Bond Future			12.30643	75.58700	12.27439	75.73408			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.44685	73.41700	12.41342	73.56737			0.00	0	
ES33 On 01/02/2024 Bond Future			12.58875	75.03907	12.55385	75.19284			0.00	0	
ES33 On 02/05/2024 Bond Future			12.73629	72.89379	12.69992	73.05070			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.61730	70.89065	12.59163	71.02917			0.00	0	
ES42 On 03/08/2023 Bond Future			12.74783	72.38346	12.72096	72.52599			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.88034	69.67841	12.85239	69.82405			0.00	0	
ES42 On 01/02/2024 Bond Future			13.00770	71.21803	12.97864	71.36700			0.00	0	
ES42 On 02/05/2024 Bond Future			13.14440	68.52453	13.11421	68.67653			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			168.43882	168.43882	168.57586	168.57586			4,042,531.68	24	5,25

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2025	On	03/08/2023	Bond Future			170.21816	170.21816	170.38611	170.38611			0.00	0	5,10
I2025	On	02/11/2023	Bond Future			173.88201	173.88201	174.05379	174.05379			0.00	0	
I2025	On	01/02/2024	Bond Future			175.90848	175.90848	176.10942	176.10942			0.00	0	
I2025	On	02/05/2024	Bond Future			179.78554	179.78554	179.99033	179.99033			0.00	0	
Total I2025 Future												4,042,531.68	24	10,37
Total For I2025												4,042,531.68	24	10,37
I2029	On	04/05/2023	Bond Future			121.98758	121.98758	122.20766	122.20766			21,225,838.92	174	1,88
I2029	On	03/08/2023	Bond Future			124.55644	124.55644	124.78291	124.78291			0.00	0	1,88
I2029	On	02/11/2023	Bond Future			125.89212	125.89212	126.14187	126.14187			0.00	0	
I2029	On	01/02/2024	Bond Future			128.67322	128.67322	128.92869	128.92869			0.00	0	
I2029	On	02/05/2024	Bond Future			130.12692	130.12692	130.40731	130.40731			0.00	0	
Total I2029 Future												21,225,838.92	174	3,73
Total For I2029												21,225,838.92	174	3,73
I2033	On	04/05/2023	Bond Future			115.94580	115.94580	116.49559	116.49559			9,507,555.60	82	98
I2033	On	03/08/2023	Bond Future			118.38741	118.38741	118.95048	118.95048			0.00	0	6,98
I2033	On	02/11/2023	Bond Future			119.49745	119.49745	120.09316	120.09316			0.00	0	
I2033	On	01/02/2024	Bond Future			122.13725	122.13725	122.74628	122.74628			0.00	0	
I2033	On	02/05/2024	Bond Future			123.35049	123.35049	123.99330	123.99330			0.00	0	
Total I2033 Future												9,507,555.60	82	7,97
Total For I2033												9,507,555.60	82	7,97
I2038	On	04/05/2023	Bond Future			128.63896	128.63896	129.14570	129.14570			0.00	0	2,88
I2038	On	03/08/2023	Bond Future			129.35918	129.35918	129.90730	129.90730			0.00	0	2,17
I2038	On	02/11/2023	Bond Future			132.14364	132.14364	132.70365	132.70365			0.00	0	1,38
I2038	On	01/02/2024	Bond Future			133.02132	133.02132	133.62214	133.62214			0.00	0	
I2038	On	02/05/2024	Bond Future			135.95282	135.95282	136.56655	136.56655			0.00	0	
Total I2038 Future												0.00	0	6,41
Total For I2038												0.00	0	6,41
I2046	On	04/05/2023	Bond Future			112.79227	112.79227	112.20914	112.20914			0.00	0	12,37
I2046	On	03/08/2023	Bond Future			115.16753	115.16753	114.57362	114.57362			0.00	0	10,70
I2046	On	02/11/2023	Bond Future			115.53262	115.53262	114.95471	114.95471			0.00	0	4,23
I2046	On	01/02/2024	Bond Future			118.08493	118.08493	117.49452	117.49452			0.00	0	
I2046	On	02/05/2024	Bond Future			118.51502	118.51502	117.94230	117.94230			0.00	0	
Total I2046 Future												0.00	0	27,25
Total For I2046												0.00	0	27,25
I2050	On	04/05/2023	Bond Future			115.15335	115.15335	115.80262	115.80262			0.00	0	9,88
I2050	On	03/08/2023	Bond Future			115.36411	115.36411	116.05990	116.05990			0.00	0	9,63
I2050	On	02/11/2023	Bond Future			117.84726	117.84726	118.55822	118.55822			0.00	0	3,14
I2050	On	01/02/2024	Bond Future			118.17746	118.17746	118.93550	118.93550			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			120.78192	120.78192	121.55621	121.55621			0.00	0	
Total I2050 Future												0.00	0	22,62
Total For I2050												0.00	0	22,62
R186	On	04/05/2023	Bond Future			8.80966	109.13063	8.72014	109.41226		5.06	51,946,179.88	476	39,08
R186	On	03/08/2023	Bond Future			8.84267	106.09430	8.74472	106.38337		4.84	105,351,639.90	993	69,07
R186	On	02/11/2023	Bond Future			8.86035	108.35287	8.75314	108.64827		4.40	86,682,296.00	800	16,48
R186	On	01/02/2024	Bond Future			8.85724	105.41302	8.73916	105.71510		4.13	0.00	0	
R186	On	02/05/2024	Bond Future			8.85590	107.71231	8.72510	108.02064		3.67	0.00	0	
Total R186 Future												243,980,115.78	2,269	124,60
R186	On	04/05/2023	Bond Future	8.82	Call			676.74000	0.67674	503,970	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			362.63000	0.36263	471,490	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			696.83000	0.69683	521,320	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			351.33000	0.35133	457,450	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			717.18000	0.71718	538,970	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			340.31000	0.34031	443,730	5.55	0.00	0	
R186	On	04/05/2023	Bond Future		Call			9,412.26000	9.41226	9,130,630	4.82	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			87.93000	0.08793	46,490	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,230.56000	1.23056	1,470,750	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			290.51000	0.29051	339,680	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,177.66000	3.17766	2,937,140	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			286.29000	0.28629	334,840	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,201.90000	3.20190	2,960,760	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			281.99000	0.28199	329,920	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,153.33000	3.15333	2,913,430	5.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,555.43000	2.55543	2,354,680	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			815.96000	0.81596	910,610	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,574.94000	2.57494	2,373,490	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			808.45000	0.80845	902,400	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,104.21000	2.10421	1,921,610	4.72	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,015.96000	1.01596	1,128,760	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,786.09000	4.78609	4,531,540	5.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			309.61000	0.30961	350,460	5.37	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.38	Call			2,535.96000	2.53596	2,335,930	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			823.52000	0.82352	918,890	4.83	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			923.49000	0.92349	1,020,720	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,894.07000	2.89407	2,688,640	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			916.84000	0.91684	1,013,490	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,857.36000	2.85736	2,653,100	4.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.50	Put		930.18000	0.93018	1,028,000	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		2,875.70000	2.87570	2,670,850	4.65	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		821.03000	0.82103	721,180	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,551.56000	2.55156	2,760,040	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		830.38000	0.83038	729,780	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,536.79000	2.53679	2,744,520	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		812.14000	0.81214	713,040	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,566.79000	2.56679	2,776,020	3.46	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											243,980,115.78	2,269	128,43
R197	On	04/05/2023	Bond Future			335.85521	335.85521	335.92348	335.92348		0.00	0	30
R197	On	03/08/2023	Bond Future			333.81518	333.81518	333.91681	333.91681		0.00	0	
R197	On	02/11/2023	Bond Future			341.00038	341.00038	341.10463	341.10463		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			251.82359	251.82359	252.56726	252.56726		0.00	0	4,48
R202	On	03/08/2023	Bond Future			252.28637	252.28637	253.06397	253.06397		0.00	0	5,42
R202	On	02/11/2023	Bond Future			257.71663	257.71663	258.51134	258.51134		0.00	0	
R202	On	01/02/2024	Bond Future			258.38687	258.38687	259.26704	259.26704		0.00	0	
R202	On	02/05/2024	Bond Future			264.08153	264.08153	264.98005	264.98005		0.00	0	
Total R202 Future											0.00	0	9,91
Total For R202											0.00	0	9,91
R2030	On	04/05/2023	Bond Future			10.11665	91.98813	10.05436	92.26807	8.62	2,010,768,533.67	21,859	14,86
R2030	On	03/08/2023	Bond Future			10.20646	89.89516	10.14057	90.18233	8.79	1,965,018,302.44	21,859	88,76
R2030	On	02/11/2023	Bond Future			10.28362	91.80897	10.21427	92.10236	8.46	0.00	0	
R2030	On	01/02/2024	Bond Future			10.35643	89.81072	10.28324	90.11069	8.26	0.00	0	
R2030	On	02/05/2024	Bond Future			10.44144	91.76948	10.36421	92.07574	7.64	0.00	0	
Total R2030 Future											3,975,786,836.11	43,718	103,63
R2030	On	04/05/2023	Bond Future	12.50	Put		0.00000	0.00000	0,000	12.93	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Call		10,482.15000	10.48215	10,202,210	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put		5.45000	0.00545	6,000	12.16	0.00	0	15
R2030	On	04/05/2023	Bond Future	11.62	Call		6,716.83000	6.71683	6,436,970	12.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		1,870.47000	1.87047	2,105,990	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		8,408.13000	8.40813	8,128,190	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		0.12000	0.00012	0,120	12.93	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		10,212.09000	10.21209	9,932,150	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put		153.55000	0.15355	182,120	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Call		2,301.84000	2.30184	2,049,410	10.58	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 04/05/2023 Bond Future	12.57	Put			0.00000	0.00000	0,000	12.93		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Call			2,731.07000	2.73107	2,468,960	10.83		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			98.47000	0.09847	116,300	10.83		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,567.47000	5.56747	5,288,080	12.16		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Put			847.01000	0.84701	987,860	9.30		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,854.89000	1.85489	1,617,580	10.31		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.62	Put			1.54000	0.00154	1,620	12.69		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			2,225.58000	2.22558	1,975,310	10.53		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			159.19000	0.15919	188,860	10.53		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,263.66000	2.26366	2,012,290	10.56		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			118.61000	0.11861	74,190	8.38		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			227.20000	0.22720	269,830	10.31		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			148.04000	0.14804	175,550	10.58		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			227.27000	0.22727	154,690	8.70		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			1,473.43000	1.47343	1,680,790	8.70		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			601.81000	0.60181	462,720	9.30		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	9.03	Call			0.02000	0.00002	0,000	6.21		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			4,764.87000	4.76487	5,044,790	6.21		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			62.53000	0.06253	35,940	8.12		0.00	0	18
R2030 On 04/05/2023 Bond Future	9.58	Put			2,230.77000	2.23077	2,484,120	8.12		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,980.07000	9.98007	9,697,760	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			39.11000	0.03911	43,970	10.66		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Call			2,382.42000	2.38242	2,202,780	9.11		0.00	0	1,08
R2030 On 03/08/2023 Bond Future	10.40	Put			1,258.38000	1.25838	1,365,910	9.11		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,100.86000	3.10086	2,896,660	9.34		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Put			344.60000	0.34460	380,230	10.02		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,472.38000	5.47238	5,220,360	10.03		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			910.30000	0.91030	993,270	9.34		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,401.21000	5.40121	5,150,130	10.01		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			349.58000	0.34958	385,670	10.01		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			339.59000	0.33959	374,740	10.03		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			11,080.48000	11.08048	10,795,880	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			19.64000	0.01964	22,210	10.66		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Call			5,436.82000	5.43682	5,185,280	10.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,388.82000	1.38882	1,482,340	9.11		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,898.90000	3.89890	3,698,350	9.12		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,376.33000	1.37633	1,469,170	9.12		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,134.50000	1.13450	1,037,780	8.22		0.00	0	88
R2030 On 02/11/2023 Bond Future	9.57	Put			3,918.28000	3.91828	4,114,950	8.22		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			2,016.19000	2.01619	1,875,430	8.51		0.00	0	88

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2030	On	02/11/2023	Bond Future	11.57	Call		6.22091000	6.22091	5,979,070	9.78	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put		696.65000	0.69665	748,200	9.78	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.80	Call		3,841.87000	3.84187	3,642,690	9.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,401.16000	1.40116	1,495,370	9.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,870.47000	3.87047	3,670,600	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,630.38000	2.63038	2,783,010	8.51	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call		2,253.09000	2.25309	2,112,550	8.31	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		3,134.26000	3.13426	3,293,690	8.31	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,401.08000	5.40108	5,180,650	9.30	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,304.73000	1.30473	1,384,270	9.30	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call		5,518.80000	5.51880	5,296,410	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,267.64000	1.26764	1,345,220	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,376.38000	1.37638	1,274,080	8.01	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,366.25000	4.36625	4,563,920	8.01	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,980.04000	1.98004	1,850,230	8.22	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put		3,445.58000	3.44558	3,615,740	8.22	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		717.31000	0.71731	764,520	9.87	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,548.20000	5.54820	5,325,320	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,258.40000	1.25840	1,335,490	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,577.65000	5.57765	5,354,290	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,249.22000	1.24922	1,325,830	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,807.25000	7.80725	7,554,490	9.87	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,819.49000	1.81949	1,699,430	7.37	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,055.86000	4.05586	4,242,060	7.37	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,836.11000	1.83611	1,715,340	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,031.52000	4.03152	4,217,010	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,853.18000	1.85318	1,731,700	7.39	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,007.65000	4.00765	4,192,430	7.39	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											3,975,786,836.11	43,718	118,40
R2032	On	04/05/2023	Bond Future			10.79757	86.52740	10.73556	86.84330	10.26	523,231,187.80	6,047	72,10
R2032	On	03/08/2023	Bond Future			10.89611	88.32812	10.83113	88.65184	10.71	533,678,501.04	6,042	99,20
R2032	On	02/11/2023	Bond Future			10.99287	86.04675	10.92495	86.37750	11.01	0.00	0	64,60
R2032	On	01/02/2024	Bond Future			11.08492	87.92841	11.01389	88.26655	10.35	0.00	0	
R2032	On	02/05/2024	Bond Future			11.18462	85.68490	11.11034	86.03014	10.14	0.00	0	
Total R2032 Future											1,056,909,688.84	12,089	235,90
R2032	On	04/05/2023	Bond Future	9.80	Call		0.06000	0.00006	0,010	7.38	0.00	0	50
R2032	On	04/05/2023	Bond Future	13.43	Call		12,417.13000	12.41713	12,101,230	15.62	0.00	0	40
R2032	On	04/05/2023	Bond Future	13.43	Put		0.00000	0.00000	0,000	15.62	0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/05/2023 Bond Future	10.89	Call			1,282.37000	1.28237	1,060,020	11.53		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Call			1,918.16000	1.91816	1,656,640	12.04		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			282.19000	0.28219	336,570	12.04		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.69	Call			679.97000	0.67997	521,200	10.89		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			3,709.30000	3.70930	4,022,290	8.45		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			3,250.73000	3.25073	2,951,270	12.91		0.00	0	4:
R2032 On 04/05/2023 Bond Future	11.37	Put			89.81000	0.08981	106,250	12.91		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,248.09000	1.24809	1,028,510	11.50		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			514.64000	0.51464	610,960	11.50		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			81.60000	0.08160	47,360	9.52		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.89	Put			498.45000	0.49845	592,000	11.53		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			1,683.86000	1.68386	1,434,500	11.87		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			347.33000	0.34733	413,870	11.87		0.00	0	13,0:
R2032 On 04/05/2023 Bond Future	10.53	Put			1,400.03000	1.40003	1,614,250	10.36		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			515.17000	0.51517	381,420	10.66		0.00	0	4:
R2032 On 04/05/2023 Bond Future	10.62	Put			1,107.96000	1.10796	1,290,110	10.66		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			913.04000	0.91304	1,070,170	10.89		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.87	Call			1,214.22000	1.21422	997,450	11.47		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			531.28000	0.53128	630,410	11.47		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Put			4,957.27000	4.95727	5,273,120	7.38		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			0.19000	0.00019	0,050	7.62		0.00	0	6,5:
R2032 On 04/05/2023 Bond Future	9.85	Put			4,683.14000	4.68314	4,998,900	7.62		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			4.79000	0.00479	1,880	8.45		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.30	Put			2,344.20000	2.34420	2,625,860	9.52		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			341.83000	0.34183	240,150	10.36		0.00	0	7:
R2032 On 03/08/2023 Bond Future	11.75	Put			672.39000	0.67239	733,060	11.89		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,142.35000	5.14235	4,878,610	11.90		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			663.72000	0.66372	723,700	11.90		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			229.81000	0.22981	194,820	10.02		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	11.90	Call			5,679.33000	5.67933	5,406,550	12.07		0.00	0	5,0:
R2032 On 03/08/2023 Bond Future	11.90	Put			552.64000	0.55264	603,580	12.07		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			930.20000	0.93020	827,630	10.28		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	9.60	Put			6,677.91000	6.67791	6,966,640	10.02		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,637.40000	3.63740	3,858,550	10.28		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,104.47000	5.10447	4,841,420	11.89		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,180.30000	5.18030	4,915,870	11.91		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			655.15000	0.65515	714,440	11.91		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,236.51000	2.23651	2,366,380	11.50		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,218.09000	2.21809	2,347,120	11.51		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			3,720.22000	3.72022	3,517,670	11.52		0.00	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
R2032	On	02/11/2023	Bond Future	11.24	Put		2,200.04000	2.20004	2,328,240	11.52		0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		5,858.30000	5.85830	5,608,550	12.25		0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,266.54000	1.26654	1,347,540	12.25		0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,661.24000	3.66124	3,460,360	11.50		0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,690.56000	3.69056	3,488,840	11.51		0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,914.99000	3.91499	4,095,200	10.36		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,696.66000	5.69666	5,461,550	11.37		0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,350.36000	8.35036	8,076,430	12.14		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,914.64000	1.91464	2,017,670	11.37		0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,113.65000	1.11365	1,177,860	12.14		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call		1,291.79000	1.29179	1,194,860	9.87		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,263.00000	6.26300	6,504,210	9.87		0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		2,691.96000	2.69196	2,534,030	10.36		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.84	Call		5,728.39000	5.72839	5,492,680	11.38		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,901.40000	1.90140	2,003,830	11.38		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,760.45000	5.76045	5,524,150	11.39		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,888.52000	1.88852	1,990,360	11.39		0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,980.86000	4.98086	5,186,510	9.81		0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,336.91000	2.33691	2,196,540	9.82		0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,952.34000	4.95234	5,157,210	9.82		0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,297.10000	2.29710	2,158,280	9.81		0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,009.52000	5.00952	5,215,940	9.81		0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,316.96000	2.31696	2,177,370	9.81		0.00	0	
Total R2032 Option												0.00	0	35,95
Total For R2032											1,056,909,688.84	12,089	271,93	
R2035	On	04/05/2023	Bond Future			11.35346	85.75414	11.33198	85.87629	12.06		165,934,260.90	1,935	27,63
R2035	On	03/08/2023	Bond Future			11.45862	87.53877	11.43606	87.66471	12.64		168,949,826.10	1,930	50,63
R2035	On	02/11/2023	Bond Future			11.56573	84.89430	11.54224	85.02304	12.82		0.00	0	99,90
R2035	On	01/02/2024	Bond Future			11.67269	86.75067	11.64819	86.88243	12.37		0.00	0	
R2035	On	02/05/2024	Bond Future			11.77732	84.13171	11.75188	84.26605	12.39		0.00	0	
Total R2035 Future												334,884,087.00	3,865	178,23
R2035	On	04/05/2023	Bond Future	9.85	Call		0.00000	0.00000	0,000	10.95		0.00	0	38
R2035	On	04/05/2023	Bond Future	11.87	Call		3,092.04000	3.09204	2,968,940	13.07		0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		559.46000	0.55946	489,100	12.00		0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,631.47000	4.63147	4,750,600	11.10		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		9,650.11000	9.65011	9,527,940	15.08		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		0.05000	0.00005	0,030	15.08		0.00	0	43
R2035	On	04/05/2023	Bond Future	11.80	Call		2,752.08000	2.75208	2,630,060	12.95		0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		146.39000	0.14639	146,520	12.95		0.00	0	1,03

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 04/05/2023 Bond Future	11.05	Call			273.82000	0.27382	228,110	11.76		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			106.51000	0.10651	105,560	13.07		0.00	0	71
R2035 On 04/05/2023 Bond Future	12.46	Call			6,093.65000	6.09365	5,970,910	14.00		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			4.72000	0.00472	4,130	14.00		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			537.48000	0.53748	468,650	11.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,293.57000	1.29357	1,346,890	11.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			1,404.17000	1.40417	1,462,140	11.94		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,257.93000	1.25793	1,309,720	12.00		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			582.01000	0.58201	510,120	12.01		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,222.91000	1.22291	1,273,170	12.01		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			13.32000	0.01332	8,890	11.16		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,330.13000	4.33013	4,447,850	11.16		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			9,068.23000	9.06823	9,190,380	10.95		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			2.38000	0.00238	1,400	10.96		0.00	0	45
R2035 On 04/05/2023 Bond Future	10.42	Put			5,428.20000	5.42820	5,549,370	10.96		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			8.54000	0.00854	5,520	11.10		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			1,900.93000	1.90093	1,977,370	11.76		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			474.88000	0.47488	410,700	11.94		0.00	0	45
R2035 On 03/08/2023 Bond Future	11.99	Call			4,339.47000	4.33947	4,241,660	13.72		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,322.86000	1.32286	1,350,990	13.72		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,377.29000	4.37729	4,279,160	13.74		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,307.65000	1.30765	1,335,460	13.74		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,301.59000	4.30159	4,204,110	13.71		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,338.06000	1.33806	1,366,520	13.71		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,127.52000	1.12752	1,088,280	11.94		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,410.44000	6.41044	6,499,940	11.94		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,093.85000	2.09385	2,035,330	12.38		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			3,566.50000	3.56650	3,625,570	12.71		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			2,864.26000	2.86426	2,794,210	12.72		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,456.45000	4.45645	4,526,670	12.38		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,538.77000	3.53877	3,597,460	12.72		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			2,892.17000	2.89217	2,821,760	12.74		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,511.21000	3.51121	3,569,540	12.74		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			7,866.86000	7.86686	7,758,110	14.58		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,105.96000	1.10596	1,125,950	14.58		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			2,836.48000	2.83648	2,766,810	12.71		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,698.42000	2.69842	2,740,040	13.13		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			1,512.73000	1.51273	1,470,390	11.67		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,316.13000	7.31613	7,405,550	11.67		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			2,487.34000	2.48734	2,428,900	12.02		0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2035 On 01/02/2024 Bond Future	12.18	Call			5.529.04000	5.52904	5,439,390	13.11		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,733.79000	2.73379	2,775,900	13.11		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			5,562.44000	5.56244	5,472,540	13.12		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,400.44000	5.40044	5,473,760	12.02		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,715.90000	2.71590	2,757,760	13.12		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			5,596.19000	5.59619	5,506,050	13.13		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			10,179.76000	10.17976	10,066,940	14.55		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,180.07000	1.18007	1,199,010	14.55		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.21	Put			5,865.12000	5.86512	5,938,680	12.15		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			2,884.24000	2.88424	2,824,040	12.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			5,930.57000	5.93057	6,004,710	12.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,907.17000	2.90717	2,846,690	12.14		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,897.93000	5.89793	5,971,790	12.14		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,929.87000	2.92987	2,869,090	12.15		0.00	0	
Total R2035 Option										0.00	0	8,36
Total For R2035										334,884,087.00	3,865	186,61
R2037 On 04/05/2023 Bond Future			11.65515	80.91582	11.62394	81.09339		13.01		15,616,753.26	193	36,1
R2037 On 03/08/2023 Bond Future			11.77047	78.34197	11.73782	78.52445		14.37		14,806,632.33	189	114,9
R2037 On 02/11/2023 Bond Future			11.87541	80.00987	11.84151	80.19635		13.87		0.00	0	
R2037 On 01/02/2024 Bond Future			11.97956	77.50327	11.94431	77.69400		14.20		0.00	0	
R2037 On 02/05/2024 Bond Future			12.09137	79.19333	12.05480	79.38796		13.74		0.00	0	
Total R2037 Future										30,423,385.59	382	151,04
R2037 On 04/05/2023 Bond Future	11.31	Call			246.05000	0.24605	193,730	12.69		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Put			535.18000	0.53518	571,410	13.49		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			2,112.16000	2.11216	2,239,260	12.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			2,066.49000	2.06649	1,906,700	13.77		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			295.15000	0.29515	312,930	13.77		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Call			10,766.65000	10.76665	10,589,080	16.40		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			0.01000	0.00001	0,010	16.40		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			3,538.96000	3.53896	3,702,420	12.26		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			233.78000	0.23378	183,310	12.67		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			2,065.47000	2.06547	2,190,720	12.69		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			258.78000	0.25878	204,600	12.71		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,019.30000	2.01930	2,142,690	12.71		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			1,417.23000	1.41723	1,275,890	13.49		0.00	0	40
R2037 On 04/05/2023 Bond Future	10.95	Call			24.31000	0.02431	15,770	12.15		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			4,006.70000	4.00670	4,175,730	12.15		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			44.48000	0.04448	30,370	12.26		0.00	0	40
R2037 On 03/08/2023 Bond Future	12.12	Call			3,759.52000	3.75952	3,631,620	15.40		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/08/2023	Bond Future	12.12	Put		1,662.09000	1.66209	1,716,670	15.40	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		3,795.01000	3.79501	3,666,580	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,643.81000	1.64381	1,697,860	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		176.31000	0.17631	159,940	13.04	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,870.21000	8.87021	9,036,320	13.04	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		3,830.79000	3.83079	3,701,820	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,625.88000	1.62588	1,679,390	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		817.86000	0.81786	765,430	13.62	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,113.35000	5.11335	5,243,400	13.62	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		2,540.71000	2.54071	2,450,430	13.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,058.13000	4.05813	4,154,330	13.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		2,488.84000	2.48884	2,399,650	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,119.74000	4.11974	4,217,030	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		2,514.71000	2.51471	2,424,970	13.63	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,088.84000	4.08884	4,185,580	13.63	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,130.57000	5.13057	5,009,220	14.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,132.54000	3.13254	3,201,920	14.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,162.85000	5.16285	5,041,140	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,112.67000	3.11267	3,181,690	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,098.35000	5.09835	4,977,380	14.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,152.52000	3.15252	3,222,280	14.89	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,306.35000	6.30635	6,417,800	13.26	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		2,889.58000	2.88958	2,806,000	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,271.18000	6.27118	6,382,230	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		2,911.56000	2.91156	2,827,580	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,236.46000	6.23646	6,347,110	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		2,868.00000	2.86800	2,784,820	13.26	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											30,423,385.59	382	157,24
R2040	On	04/05/2023	Bond Future			11.89551	81.58512	11.86941	81.74193	13.88	1,774,884,285.60	21,755	20,20
R2040	On	03/08/2023	Bond Future			12.01347	78.77471	11.98615	78.93601	15.38	1,713,586,266.63	21,753	134,10
R2040	On	02/11/2023	Bond Future			12.12108	80.45181	12.09273	80.61665	14.86	0.00	0	2
R2040	On	01/02/2024	Bond Future			12.22821	77.70457	12.19875	77.87316	15.28	0.00	0	.
R2040	On	02/05/2024	Bond Future			12.34233	79.39893	12.31179	79.57095	14.93	0.00	0	
Total R2040 Future											3,488,470,552.23	43,508	154,38
R2040	On	04/05/2023	Bond Future	10.17	Call		0.00000	0.00000	0,000	12.66	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		11,350.87000	11.35087	11,507,680	12.66	0.00	0	48
R2040	On	04/05/2023	Bond Future	13.45	Put		0.59000	0.00059	0,480	16.97	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		137.62000	0.13762	106,100	13.32	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 04/05/2023 Bond Future	12.05	Put			533.83000	0.53383	557,760	14.43		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			6.87000	0.00687	4,180	12.74		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			6,053.61000	6.05361	6,209,400	12.60		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			5,217.59000	5.21759	5,059,720	15.79		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			23.08000	0.02308	22,020	15.79		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			8,679.14000	8.67914	8,522,220	16.97		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			129.73000	0.12973	99,560	13.30		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,908.00000	2.90800	3,034,640	13.30		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,852.43000	2.85243	2,977,720	13.32		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			182.63000	0.18263	143,860	13.40		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,581.26000	2.58126	2,699,300	13.40		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			1,608.93000	1.60893	1,476,050	14.43		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			0.26000	0.00026	0,120	12.39		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			7,348.37000	7.34837	7,505,040	12.39		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			2.31000	0.00231	1,290	12.60		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			5,320.99000	5.32099	5,475,110	12.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			122.23000	0.12223	93,380	13.28		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,964.05000	2.96405	3,092,010	13.28		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,089.54000	2.08954	2,142,350	16.23		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			3,440.54000	3.44054	3,333,070	16.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,134.04000	2.13404	2,187,870	16.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			3,475.75000	3.47575	3,367,760	16.22		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,111.69000	2.11169	2,165,000	16.22		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			3,511.10000	3.51110	3,402,610	16.23		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,174.03000	2.17403	2,102,780	14.32		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,127.94000	5.12794	5,221,530	14.32		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,125.85000	2.12585	2,055,570	14.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,203.30000	5.20330	5,297,860	14.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,149.75000	2.14975	2,078,990	14.31		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,165.39000	5.16539	5,259,470	14.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,930.79000	3.93079	3,998,500	15.72		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			4,765.82000	4.76582	4,664,590	15.74		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,906.31000	3.90631	3,973,670	15.74		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			4,701.85000	4.70185	4,601,320	15.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,955.14000	3.95514	4,023,200	15.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			4,733.93000	4.73393	4,633,050	15.72		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,047.51000	3.04751	2,974,060	14.56		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,170.44000	7.17044	7,269,010	14.56		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,071.12000	3.07112	2,997,310	14.57		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,132.94000	7.13294	7,231,150	14.57		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	Open Interest
R2040 On 02/05/2024 Bond Future	11.60	Call			3.024.00000	3.02400	2,950,900	14.55		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,208.12000	7.20812	7,307,040	14.55		0.00	0	
Total R2040 Option										0.00	0	3,95
Total For R2040										3,488,470,552.23	43,508	158,37
R2044 On 04/05/2023 Bond Future			11.95978	77.91469	11.94864	77.98205		14.84		2,000,303,836.37	25,673	30,44
R2044 On 03/08/2023 Bond Future			12.07350	75.15320	12.06175	75.22306		16.48		1,938,952,560.00	25,800	80,38
R2044 On 02/11/2023 Bond Future			12.17707	76.75319	12.16487	76.82468		15.94		0.00	0	
R2044 On 01/02/2024 Bond Future			12.28003	74.05025	12.26735	74.12343		16.29		0.00	0	
R2044 On 02/05/2024 Bond Future			12.38925	75.66490	12.37614	75.73943		15.46		0.00	0	
Total R2044 Future										3,939,256,396.37	51,473	110,84
R2044 On 04/05/2023 Bond Future	11.41	Call			81.77000	0.08177	66,560	14.20		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			483.81000	0.48381	436,170	14.84		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			1,701.93000	1.70193	1,721,650	14.84		0.00	0	4,42
R2044 On 04/05/2023 Bond Future	12.00	Call			1,158.93000	1.15893	1,090,390	15.33		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			849.23000	0.84923	848,050	15.33		0.00	0	4,42
R2044 On 04/05/2023 Bond Future	12.25	Call			2,152.96000	2.15296	2,076,220	15.84		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,462.32000	3.46232	3,514,470	14.20		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			87.20000	0.08720	71,260	14.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,402.71000	3.40271	3,454,130	14.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			92.89000	0.09289	76,200	14.24		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			365.74000	0.36574	356,360	15.84		0.00	0	1,78
R2044 On 04/05/2023 Bond Future	11.43	Put			3,343.45000	3.34345	3,394,120	14.24		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Call			2,502.96000	2.50296	2,455,930	16.48		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,871.89000	2.87189	2,894,720	16.48		0.00	0	4,72
R2044 On 03/08/2023 Bond Future	12.15	Call			2,982.15000	2.98215	2,931,300	16.76		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,460.11000	2.46011	2,479,120	16.76		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			3,015.43000	3.01543	2,964,340	16.78		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,434.62000	2.43462	2,453,390	16.78		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			3,048.86000	3.04886	2,997,540	16.80		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,409.36000	2.40936	2,427,900	16.80		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			1,796.79000	1.79679	1,756,910	16.03		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			3,690.83000	3.69083	3,720,810	16.03		0.00	0	3,02
R2044 On 02/11/2023 Bond Future	11.56	Put			5,685.97000	5.68597	5,723,720	15.31		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			2,016.02000	2.01602	1,982,050	15.33		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,645.51000	5.64551	5,683,030	15.33		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			1,969.87000	1.96987	1,936,350	15.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,726.45000	5.72645	5,764,420	15.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			1,992.98000	1.99298	1,959,240	15.31		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			4,418.10000	4.41810	4,371,680	16.68		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2044 On 01/02/2024 Bond Future	12.28	Put			4,345.09000	4.34509	4,371,850	16.68		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			4,449.36000	4.44936	4,402,780	16.69		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,318.72000	4.31872	4,345,320	16.69		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			4,386.92000	4.38692	4,340,660	16.66		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,371.62000	4.37162	4,398,540	16.66		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			7,193.91000	7.19391	7,234,010	14.88		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			2,883.19000	2.88319	2,848,590	14.89		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			7,154.10000	7.15410	7,194,030	14.89		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			2,905.69000	2.90569	2,870,940	14.90		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			7,114.16000	7.11416	7,153,940	14.90		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			2,860.48000	2.86048	2,826,050	14.88		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										3,939,256,396.37	51,473	129,31
R2048 On 04/05/2023 Bond Future			11.90782	76.61982	11.90133	76.65992		15.55		3,568,414,876.86	46,573	27,96
R2048 On 03/08/2023 Bond Future			12.01046	78.21433	12.00354	78.25642		16.34		3,642,675,991.09	46,573	225,38
R2048 On 02/11/2023 Bond Future			12.11407	75.43485	12.10688	75.47793		16.71		0.00	0	11,06
R2048 On 01/02/2024 Bond Future			12.21744	77.08445	12.20995	77.12863		16.13		0.00	0	
R2048 On 02/05/2024 Bond Future			12.31778	74.31807	12.31006	74.36296		16.17		0.00	0	13,00
Total R2048 Future										7,211,090,867.95	93,146	277,42
R2048 On 04/05/2023 Bond Future	10.40	Call			0.00000	0.00000	0,000	14.09		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			10,395.46000	10.39546	10,435,560	14.09		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			11.61000	0.01161	8,660	14.39		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			5,268.43000	5.26843	5,305,580	14.39		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			67.85000	0.06785	56,170	14.75		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,751.47000	3.75147	3,779,890	14.75		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			72.54000	0.07254	60,280	14.77		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,688.98000	3.68898	3,716,820	14.77		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			77.51000	0.07751	64,650	14.79		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,626.86000	3.62686	3,654,100	14.79		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			3,160.61000	3.16061	3,124,140	16.99		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,577.63000	2.57763	2,583,250	16.99		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			3,194.73000	3.19473	3,158,120	17.01		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,551.78000	2.55178	2,557,260	17.01		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			3,126.65000	3.12665	3,090,320	16.97		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,603.73000	2.60373	2,609,490	16.97		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			1,994.21000	1.99421	1,970,660	15.95		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,927.04000	5.92704	5,946,570	15.95		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			2,017.02000	2.01702	1,993,320	15.96		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,884.25000	5.88425	5,903,630	15.96		0.00	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
R2048 On 02/11/2023 Bond Future	11.47	Call			1,971.75000	1.97175	1,948,360	15.94		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,970.27000	5.97027	5,989,960	15.94		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			4,303.12000	4.30312	4,272,600	16.33		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,658.49000	4.65849	4,672,150	16.33		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			4,334.28000	4.33428	4,303,670	16.35		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,630.16000	4.63016	4,643,730	16.35		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			4,272.31000	4.27231	4,241,900	16.32		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,687.25000	4.68725	4,701,020	16.32		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			2,672.67000	2.67267	2,650,620	15.44		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			7,864.44000	7.86444	7,887,280	15.44		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			2,694.80000	2.69480	2,672,630	15.45		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			7,821.01000	7.82101	7,843,730	15.45		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			2,650.65000	2.65065	2,628,700	15.44		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			7,908.08000	7.90808	7,931,020	15.44		0.00	0	
Total R2048 Option										0.00	0	3,00
Total For R2048										7,211,090,867.95	93,146	280,42
R209 On 04/05/2023 Bond Future			11.41193	66.23316	11.38009	66.39174		13.65		349,644,851.64	5,279	19,14
R209 On 03/08/2023 Bond Future			11.50829	67.61156	11.47513	67.77438		14.34		333,122,156.12	4,927	11,66
R209 On 02/11/2023 Bond Future			11.60290	65.89804	11.56852	66.06447		14.50		0.00	0	
R209 On 01/02/2024 Bond Future			11.69334	67.33912	11.65771	67.50925		14.07		0.00	0	
R209 On 02/05/2024 Bond Future			11.78919	65.65535	11.75230	65.82899		14.20		0.00	0	
Total R209 Future										682,767,007.76	10,206	30,83
R209 On 04/05/2023 Bond Future	10.00	Call			0.01000	0.00001	0,000	12.31		0.00	0	50
R209 On 04/05/2023 Bond Future	10.00	Put			7,418.29000	7.41829	7,576,860	12.31		0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Call			2.97000	0.00297	1,620	12.50		0.00	0	4,50
R209 On 04/05/2023 Bond Future	10.50	Put			4,606.03000	4.60603	4,763,260	12.50		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			144.08000	0.14408	109,170	13.21		0.00	0	1,20
R209 On 04/05/2023 Bond Future	11.09	Put			1,702.69000	1.70269	1,812,050	13.37		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			244.85000	0.24485	193,920	13.39		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			1,663.17000	1.66317	1,770,820	13.39		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			257.15000	0.25715	204,480	13.40		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			1,624.11000	1.62411	1,730,020	13.40		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			2,079.11000	2.07911	2,202,780	13.21		0.00	0	8,20
R209 On 04/05/2023 Bond Future	11.50	Call			1,111.97000	1.11197	991,200	14.11		0.00	0	2,20
R209 On 04/05/2023 Bond Future	11.50	Put			517.54000	0.51754	555,350	14.11		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			5,274.07000	5.27407	5,115,250	15.92		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			4.50000	0.00450	4,260	15.92		0.00	0	9,70
R209 On 04/05/2023 Bond Future	11.09	Call			232.94000	0.23294	183,720	13.37		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Call			3,551.17000	3.55117	3,432,660	15.49		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	11.95	Put		1,272.41000	1.27241	1,316,720	15.49	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		639.01000	0.63901	595,590	13.53	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,610.57000	4.61057	4,729,970	13.53	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,486.84000	3.48684	3,369,240	15.46	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,301.80000	1.30180	1,347,020	15.46	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,519.02000	3.51902	3,400,970	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,287.09000	1.28709	1,331,860	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		130.14000	0.13014	117,380	13.01	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,978.45000	7.97845	8,128,510	13.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,293.04000	2.29304	2,210,320	14.30	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,364.69000	3.36469	3,448,400	14.30	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,246.35000	2.24635	2,164,610	14.27	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,417.29000	3.41729	3,501,980	14.27	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,269.64000	2.26964	2,187,400	14.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,390.91000	3.39091	3,475,100	14.28	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,739.98000	4.73998	4,628,130	14.86	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,488.13000	2.48813	2,546,410	14.86	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,681.74000	4.68174	4,570,550	14.84	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,521.11000	2.52111	2,580,050	14.84	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,710.84000	4.71084	4,599,310	14.85	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,504.57000	2.50457	2,563,170	14.85	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,591.06000	2.59106	2,514,900	13.91	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,318.42000	5.31842	5,415,900	13.91	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,550.55000	2.55055	2,475,130	13.89	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,377.77000	5.37777	5,475,990	13.89	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,570.77000	2.57077	2,494,980	13.90	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,348.03000	5.34803	5,445,880	13.90	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											682,767,007.76	10,206	60,93
R210	On	04/05/2023	Bond Future			224.25054	224.25054	224.50469	224.50469		0.00	0	13
R210	On	03/08/2023	Bond Future			228.97287	228.97287	229.23569	229.23569		0.00	0	31
R210	On	02/11/2023	Bond Future			230.69685	230.69685	231.00905	231.00905		0.00	0	
R210	On	01/02/2024	Bond Future			235.79328	235.79328	236.11276	236.11276		0.00	0	
R210	On	02/05/2024	Bond Future			237.69730	237.69730	238.07003	238.07003		0.00	0	
Total R210 Future											0.00	0	50
Total For R210											0.00	0	50
R213	On	04/05/2023	Bond Future			10.54139	82.77590	10.47409	83.08587	9.80	5,711,537.10	69	9,38
R213	On	03/08/2023	Bond Future			10.63187	84.49852	10.56122	84.81617	9.91	21,209,128.52	251	27,13
R213	On	02/11/2023	Bond Future			10.72483	82.74168	10.65084	83.06624	10.15	0.00	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
R213	On	01/02/2024			10.81661	84.55096	10.73899	84.88274		9.45	0.00	0	
R213	On	02/05/2024			10.90671	82.83732	10.82538	83.17611		9.15	0.00	0	
Total R213 Future											26,920,665.62	320	36,53
R213	On	04/05/2023	10.73	Call			1,497.81000	1.49781	1,257,590	11.26	0.00	0	
R213	On	04/05/2023	10.73	Put			327.05000	0.32705	396,800	11.26	0.00	0	
R213	On	04/05/2023	10.74	Call			1,532.37000	1.53237	1,289,980	11.29	0.00	0	
R213	On	04/05/2023	10.74	Put			316.30000	0.31630	383,880	11.29	0.00	0	
R213	On	04/05/2023	10.75	Call			1,567.21000	1.56721	1,322,700	11.32	0.00	0	
R213	On	04/05/2023	10.75	Put			305.85000	0.30585	371,310	11.32	0.00	0	
R213	On	03/08/2023	11.61	Put			477.20000	0.47720	527,610	11.07	0.00	0	
R213	On	03/08/2023	11.62	Call			5,071.74000	5.07174	4,803,900	11.08	0.00	0	
R213	On	03/08/2023	11.62	Put			470.83000	0.47083	520,640	11.08	0.00	0	
R213	On	03/08/2023	11.63	Call			5,107.20000	5.10720	4,838,750	11.10	0.00	0	
R213	On	03/08/2023	11.63	Put			464.43000	0.46443	513,630	11.10	0.00	0	
R213	On	03/08/2023	11.61	Call			5,036.21000	5.03621	4,768,970	11.07	0.00	0	
R213	On	02/11/2023	11.11	Call			3,700.35000	3.70035	3,490,850	10.73	0.00	0	
R213	On	02/11/2023	11.11	Put			1,712.20000	1.71220	1,827,260	10.73	0.00	0	
R213	On	02/11/2023	11.12	Call			3,728.50000	3.72850	3,518,220	10.74	0.00	0	
R213	On	02/11/2023	11.12	Put			1,697.73000	1.69773	1,812,010	10.74	0.00	0	
R213	On	02/11/2023	11.13	Call			3,756.73000	3.75673	3,545,660	10.75	0.00	0	
R213	On	02/11/2023	11.13	Put			1,683.37000	1.68337	1,796,860	10.75	0.00	0	
R213	On	01/02/2024	11.72	Put			1,474.71000	1.47471	1,566,470	10.53	0.00	0	
R213	On	01/02/2024	11.70	Call			5,486.59000	5.48659	5,247,680	10.51	0.00	0	
R213	On	01/02/2024	11.70	Put			1,495.41000	1.49541	1,588,280	10.51	0.00	0	
R213	On	01/02/2024	11.71	Call			5,516.56000	5.51656	5,277,100	10.52	0.00	0	
R213	On	01/02/2024	11.71	Put			1,485.15000	1.48515	1,577,470	10.52	0.00	0	
R213	On	01/02/2024	11.72	Call			5,546.32000	5.54632	5,306,300	10.53	0.00	0	
R213	On	02/05/2024	10.29	Call			2,082.31000	2.08231	1,945,160	9.00	0.00	0	
R213	On	02/05/2024	10.29	Put			4,356.95000	4.35695	4,558,590	9.00	0.00	0	
R213	On	02/05/2024	10.30	Call			2,100.52000	2.10052	1,962,600	9.01	0.00	0	
R213	On	02/05/2024	10.30	Put			4,331.95000	4.33195	4,532,820	9.01	0.00	0	
R213	On	02/05/2024	10.28	Call			2,064.20000	2.06420	1,927,810	8.99	0.00	0	
R213	On	02/05/2024	10.28	Put			4,382.07000	4.38207	4,584,470	8.99	0.00	0	
Total R213 Option											0.00	0	
Total For R213											26,920,665.62	320	36,53
R214	On	04/05/2023			11.76197	62.32080	11.73518	62.45684		15.21	143,026,236.00	2,295	11,58
R214	On	03/08/2023			11.85922	63.61773	11.83133	63.75749		16.00	146,002,690.35	2,295	16,53
R214	On	02/11/2023			11.95741	61.67036	11.92853	61.81322		16.31	0.00	0	
R214	On	01/02/2024			12.05498	63.01895	12.02506	63.16502		15.87	0.00	0	

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			12.14963	61.08956	12.11872	61.23863		16.24	0.00	0	
Total R214 Future												289,028,926.35	4,590	28,11
R214	On	04/05/2023	Bond Future	11.36	Call			169.62000	0.16962	134,100	14.94	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			2,125.62000	2.12562	2,226,140	14.94	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			178.91000	0.17891	142,020	14.96	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			2,081.52000	2.08152	2,180,670	14.96	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			188.54000	0.18854	150,260	14.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			2,037.83000	2.03783	2,135,590	14.97	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			3,145.38000	3.14538	3,048,290	16.74	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			1,577.89000	1.57789	1,620,560	16.74	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			3,176.39000	3.17639	3,078,870	16.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			1,560.74000	1.56074	1,602,980	16.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,114.48000	3.11448	3,017,820	16.72	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			1,595.22000	1.59522	1,638,320	16.72	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,318.83000	4.31883	4,399,260	15.86	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			1,894.32000	1.89432	1,831,460	15.87	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			4,287.03000	4.28703	4,367,030	15.87	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			1,915.29000	1.91529	1,852,010	15.89	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,255.41000	4.25541	4,334,990	15.89	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			1,873.47000	1.87347	1,811,040	15.86	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			3,943.90000	3.94390	3,857,240	16.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,385.74000	3.38574	3,445,150	16.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			3,970.91000	3.97091	3,883,950	16.42	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,364.57000	3.36457	3,423,680	16.42	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			3,998.22000	3.99822	3,910,950	16.43	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,343.75000	3.34375	3,402,550	16.43	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,822.14000	5.82214	5,906,220	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			2,569.86000	2.56986	2,505,480	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,887.63000	5.88763	5,972,320	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			2,589.48000	2.58948	2,524,800	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,854.81000	5.85481	5,939,200	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			2,609.19000	2.60919	2,544,200	15.71	0.00	0	
Total R214 Option												0.00	0	
Total For R214												289,028,926.35	4,590	28,11
Total for Bond												21,314,294,455.80	265,846	1,649,75
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	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	

Contract 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 R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	
Total R209 Future												0.00	0	
Total For R209												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R186 Future												0.00	0	
Total For R209/R186												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R204 Future												0.00	0	
Total For R209/R204												0.00	0	
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R209/R208 Future												0.00	0	
Total For R209/R208												0.00	0	
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			865.40200	865.40200	867.46800	867.46800			1,099,060,540.00	127	1
GOVI	On	03/08/2023	GOVI			883.41200	883.41200	885.52500	885.52500			2,208,530,000.00	250	7
GOVI	On	02/11/2023	GOVI			902.21700	902.21700	904.37500	904.37500			0.00	0	
GOVI	On	01/02/2024	GOVI			921.94200	921.94200	924.14800	924.14800			0.00	0	
GOVI	On	02/05/2024	GOVI			942.06600	942.06600	944.32000	944.32000			0.00	0	
Total GOVI Future												3,307,590,540.00	377	91
GOVI	On	04/05/2023	GOVI	852.86	Call			146,080.00000	14.60800	125,420,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	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 Intere
GOVI	On	04/05/2023	GOVI	852.87	Call			145,980.00000	14.59800	125,320,000		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			145,880.00000	14.58800	125,220,000		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			483,150.00000	48.31500	462,020,000		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			483,050.00000	48.30500	461,920,000		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			482,950.00000	48.29500	461,820,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			185,750.00000	18.57500	164,170,000		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			185,650.00000	18.56500	164,070,000		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			185,550.00000	18.55500	163,970,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			441,580.00000	44.15800	419,520,000		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			441,480.00000	44.14800	419,420,000		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			441,680.00000	44.16800	419,620,000		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			66,600.00000	6.66000	89,140,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			66,700.00000	6.67000	89,240,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			66,500.00000	6.65000	89,040,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												3,307,590,540.00	377	91
Total for GOVI												3,307,590,540.00	377	91
AL37	On	04/05/2023	Index Future			874.29100	874.29100	876.79500	876.79500			0.00	0	
AL37	On	03/08/2023	Index Future			892.48600	892.48600	895.04600	895.04600			0.00	0	
AL37	On	02/11/2023	Index Future			911.48400	911.48400	914.09900	914.09900			0.00	0	
AL37	On	01/02/2024	Index Future			931.41200	931.41200	934.08400	934.08400			0.00	0	
AL37	On	02/05/2024	Index Future			951.74200	951.74200	954.47200	954.47200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/05/2023	Index Future			1,003.98700	1,003.98700	1,006.95400	1,006.95400			0.00	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
AL7T	On	03/08/2023	Index Future			1,024.88000	1,024.88000	1,027.91400	1,027.91400				0.00	0	
AL7T	On	02/11/2023	Index Future			1,046.69700	1,046.69700	1,049.79600	1,049.79600				0.00	0	
AL7T	On	01/02/2024	Index Future			1,069.58100	1,069.58100	1,072.74800	1,072.74800				0.00	0	
AL7T	On	02/05/2024	Index Future			1,092.92700	1,092.92700	1,096.16300	1,096.16300				0.00	0	
Total AL7T Future													0.00	0	
Total For AL7T													0.00	0	
ALBI	On	04/05/2023	Index Future			877.87000	877.87000	879.96000	879.96000				158,016,600.00	18	8
ALBI	On	03/08/2023	Index Future			896.13900	896.13900	898.27600	898.27600				161,305,020.00	18	
ALBI	On	02/11/2023	Index Future			915.21500	915.21500	917.39800	917.39800				0.00	0	
ALBI	On	01/02/2024	Index Future			935.22400	935.22400	937.45600	937.45600				0.00	0	
ALBI	On	02/05/2024	Index Future			955.63800	955.63800	957.91800	957.91800				0.00	0	
Total ALBI Future													319,321,620.00	36	9
Total For ALBI													319,321,620.00	36	9
IGOV	On	04/05/2023	Index Future			326.27400	326.27400	326.83000	326.83000				0.00	0	28
IGOV	On	03/08/2023	Index Future			333.14500	333.14500	333.71400	333.71400				0.00	0	62
IGOV	On	02/11/2023	Index Future			340.31600	340.31600	340.89700	340.89700				0.00	0	
IGOV	On	01/02/2024	Index Future			347.83300	347.83300	348.42800	348.42800				0.00	0	
IGOV	On	02/05/2024	Index Future			355.50100	355.50100	356.10800	356.10800				0.00	0	
Total IGOV Future													0.00	0	91
Total For IGOV													0.00	0	91
Total for Index													319,321,620.00	36	1,01
JIBAR F	On	19/04/2023	Jibar Future			7.95800	92.04200	7.95500	92.04500				0.00	0	
JIBAR F	On	17/05/2023	Jibar Future			8.07000	91.93000	8.04000	91.96000				0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			8.37500	91.62500	8.27500	91.72500				0.00	0	
JIBAR F	On	19/07/2023	Jibar Future			8.42000	91.58000	8.31000	91.69000				0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			8.53000	91.47000	8.41000	91.59000				0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.55500	91.44500	8.42500	91.57500				0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			8.50000	91.50000	8.35000	91.65000				0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			8.35000	91.65000	8.20000	91.80000				0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.19000	91.81000	7.98000	92.02000				0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			8.14500	91.85500	7.92500	92.07500				0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			8.02000	91.98000	7.88000	92.12000				0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			8.02500	91.97500	7.88500	92.11500				0.00	0	
Total Jibar Future													0.00	0	
Total For JIBAR FUTURE													0.00	0	
Total for Jibar													0.00	0	
Total for Derivatives :												24,941,206,615.80	266,259	1,651,72	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABCPI3 On 07/12/2023 Spot Bond			4.43000	331.96094	4.43000	331.87210				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.90037				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.36277				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.77000	102.70022	9.77000	102.61952				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.80500	90.20600	11.80500	90.12076				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.57480				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.29556				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.84445				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.91548				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.15290				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.69124				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.00591				0.00	0	
Total ABFN25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For ABFN25									0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.06859			0.00	0	
Total ABFN26 SPOT									0.00	0	
Total For ABFN26									0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.42940			0.00	0	
Total ABFN28 SPOT									0.00	0	
Total For ABFN28									0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.96199			0.00	0	100,000,00
Total ABFN29 SPOT									0.00	0	100,000,00
Total For ABFN29									0.00	0	100,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.07401			0.00	0	
Total ABFN30 SPOT									0.00	0	
Total For ABFN30									0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.86971			0.00	0	
Total ABFN32 SPOT									0.00	0	
Total For ABFN32									0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.01169			0.00	0	
Total ABFN33 SPOT									0.00	0	
Total For ABFN33									0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	102.14331			0.00	0	150,000,00
Total ABFN35 SPOT									0.00	0	150,000,00
Total For ABFN35									0.00	0	150,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.30169			0.00	0	
Total ABFN36 SPOT									0.00	0	
Total For ABFN36									0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.75463			0.00	0	
Total ABFN37 SPOT									0.00	0	
Total For ABFN37									0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.13871			0.00	0	
Total ABFN40 SPOT									0.00	0	
Total For ABFN40									0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.86623			0.00	0	
Total ABFN41 SPOT									0.00	0	
Total For ABFN41									0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.49040			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.17678				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.17864				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.61841				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.22261				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.25675				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.67655				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.30922				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.18057				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.31890				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.78012				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.65872				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	

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 14/02/2029 Spot Bond					0.00000	101.59027				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.62503				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.53650				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.58133				0.00	5,000,000,000	2,500,000,000
Total ABFN58 SPOT										0.00	5,000,000,000	2,500,000,000
Total For ABFN58										0.00	5,000,000,000	2,500,000,000
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.18571				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.39814				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.45958				0.00	1,000,000,000	1,000,000,000
Total ABFN61 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN61										0.00	1,000,000,000	1,000,000,000
ABFN6: On 24/02/2030 Spot Bond					0.00000	101.56831				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.72682				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.99192				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.60033				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.26270				0.00	0	
Total ABJ01 SPOT										0.00	0	

Contract 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 ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.86285				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.16520				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.54175				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.56611				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.02000	8.02000	8.02000	159.37802				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	74.17390	100.00000	73.69204				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	167.04425				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	215.90516				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	241.05906				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.68500	8.68500	8.68500	109.06359				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.28500	107.16656	9.28500	107.08598				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.09500	110.44026	9.09500	110.35887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.32000	101.33952	8.32000	101.27263				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.68000	9.68000	9.68000	101.43361				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.48000	99.10543	9.48000	99.03063				0.00	0	225,000,00
Total ABS7 SPOT										0.00	0	225,000,00
Total For ABS7										0.00	0	225,000,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.57716	100.00000	15.47452				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.08000	332.65290	4.08000	332.57323				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.56000	11.56000	11.56000	102.31285				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.82587				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.80865				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.77968				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.15732				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.53717				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	101.91755				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.19543				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.41684				0.00	1,400,000,000	700,000,000
Total AGL03 SPOT										0.00	1,400,000,000	700,000,000
Total For AGL03										0.00	1,400,000,000	700,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.05623				0.00	400,000,000	200,000,000
Total AGLG01 SPOT										0.00	400,000,000	200,000,000
Total For AGLG01										0.00	400,000,000	200,000,000
AGRIA1 On 28/10/2025 Spot Bond					0.00000	105.56164				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.72761				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.01878				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.51757				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.29359				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.53469				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	100.01223				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A21 On 18/07/2026 Spot Bond					0.00000	100.01366				0.00	0	
Total AH2A21 SPOT										0.00	0	

Contract 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 AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.98500	98.57226	8.98500	98.50049				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.01606				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.02405				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.03398				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.07259				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.44117				0.00	306,000,000	76,500,00
Total AHF5A2 SPOT										0.00	306,000,000	76,500,00
Total For AHF5A2										0.00	306,000,000	76,500,00
AHF5A On 21/08/2023 Spot Bond			9.87500	101.65810	9.87500	101.57822				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.46652				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.48931				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.55347				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.13123				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.81346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.38491				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.48918				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.55332				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.00169				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.52848				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.59062				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.52124				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.49719				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.58536				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.55491				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.48339				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	102.04962				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.14500	99.86629	8.14500	99.79957				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			10.59000	102.35804	10.59000	102.27054				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.95500	94.83087	11.95500	94.73967				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.72268				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.77825				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.29915				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.66000	194.38702	6.66000	194.30025				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.59331				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.92095				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.83468				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.12043				0.00	0	
Total APF16 SPOT										0.00	0	

Contract 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 APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.62087				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.34254				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.77803				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.63250				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.67701				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	100.69026				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.49083				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.46118				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.46118				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.46118				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	100.10070				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01 On 17/08/2023 Spot Bond					0.00000	100.08174				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC017 On 18/08/2023 Spot Bond					0.00000	100.05191				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC018 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total ASC019 SPOT										10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For ASC019										10,000,000,000,000.00	10,000,000,000	10,000,000,000
ASN021 On 07/12/2033 Spot Bond			5.42000	256.09190	5.42000	256.00298				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN031 On 07/12/2033 Spot Bond			6.03000	222.41136	6.03000	222.32323				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN154 On 31/03/2028 Spot Bond			5.40000	207.63026	5.40000	207.55898				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN195 On 31/01/2038 Spot Bond			5.35000	118.48937	5.35000	118.44860				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	104.42438				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.86519				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	100.73953				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	101.64578				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	101.53456				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	101.48610				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	100.97795				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.58783				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30(On 20/12/2023 Spot Bond					0.00000	100.77450				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.22714				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.96000	4.96000	4.96000	115.69266				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.52500	5.52500	5.52500	106.37949				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.84347				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.92434				0.00	1,000,000,000	500,000,000
Total ASN328 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN328										0.00	1,000,000,000	500,000,000
ASN33(On 09/05/2024 Spot Bond					0.00000	101.83794				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.42496				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.56000	115.62347	5.56000	115.58172				0.00	0	
Total ASN337 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.78308				0.00	4,000,000,000	2,000,000,000
Total ASN341 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ASN341										0.00	4,000,000,000	2,000,000,000
ASN34: On 20/06/2024 Spot Bond					0.00000	100.24623				0.00	600,000,000	318,000,000
Total ASN346 SPOT										0.00	600,000,000	318,000,000
Total For ASN346										0.00	600,000,000	318,000,000
ASN35: On 20/06/2024 Spot Bond					0.00000	100.87238				0.00	0	0
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.76150				0.00	0	0
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.76150				0.00	0	0
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.29698				0.00	0	0
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.97960				0.00	800,000,000	400,000,000
Total ASN369 SPOT										0.00	800,000,000	400,000,000
Total For ASN369										0.00	800,000,000	400,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	100.87365				0.00	0	0
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.22649				0.00	0	0
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.17055				0.00	0	0
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.89291				0.00	0	0
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.89291				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 ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	101.01497				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	100.83111				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.75282				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.83906				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2023 Spot Bond					0.00000	101.10664				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.20393				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.66902				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.68260				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	100.74415				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.10610				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	100.10664				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.33500	10.33500	10.33500	101.36042				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.02500	11.02500	11.02500	101.36370				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.73394				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.70832				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.25568				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.96005				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	133.51227				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.81000	10.81000	10.81000	101.17787				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.21532				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.84360				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.84360				0.00	0	
Total ASN498 SPOT										0.00	0	

Contract 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 ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.72087				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.38000	98.92666	10.38000	98.84419				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.56000	98.58742	9.56000	98.51157				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.11000	97.58136	10.11000	97.50207				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.11000	97.58136	10.11000	97.50207				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.68500	102.55179	8.68500	102.47955				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.63500	102.97947	10.63500	102.89108				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.58500	102.96853	10.58500	102.88055				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.08500	102.67593	10.08500	102.59224				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.08500	102.67593	10.08500	102.59224				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.52019				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.71379				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/07/2023 Spot Bond			10.72000	102.35400	10.72000	102.26642				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.81000	102.12127	10.81000	102.03220				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.67000	102.29832	10.67000	102.21024				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	102.76549				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	99.91900				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.14775				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 18/03/2024 Spot Bond					0.00000	95.39363				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2024 Spot Bond			10.16000	101.40528	10.16000	101.32203				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 24/04/2023 Spot Bond					0.00000	99.92718				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	99.92187				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.48723				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 31/01/2030 Spot Bond					0.00000	98.82316				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610: On 31/01/2030 Spot Bond					0.00000	99.67700				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611: On 31/03/2024 Spot Bond					0.00000	100.70887				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613: On 06/05/2024 Spot Bond					0.00000	94.47076				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614: On 21/12/2026 Spot Bond					0.00000	100.73526				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617: On 28/02/2024 Spot Bond					0.00000	101.59304				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619: On 11/05/2023 Spot Bond					0.00000	93.34217				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	100.70856				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	101.53386				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	100.50232				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	100.83052				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	100.88700				0.00	0	
Total ASN634 SPOT										0.00	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 ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.25620				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.18517				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.03700				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.26866				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.64093				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.60567				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.42630				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.54857				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.64645				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.88614				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.53744				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.15124				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.66845				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.81921				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.68820				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.81921				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.80102				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.80007				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.80438				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.07192				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.86864				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	102.22018				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.68705				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 31/03/2032 Spot Bond					0.00000	100.64654				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.12170				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.46416				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.98650				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.19393				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.69494				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.43607				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.64510				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.77853				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.78714				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.78491				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.70492				0.00	0	
Total ASN748 SPOT										0.00	0	

Contract 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 ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.87817				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.84188				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.81384	9.81384	9.81384	105.53383				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.12190				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.41000	10.41000	10.41000	102.06893				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.67997				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.70642				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.70613				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.67052				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.44938				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.49555				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.25786				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.64066				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822 On 31/01/2037 Spot Bond					0.00000	92.72837				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823 On 08/04/2025 Spot Bond					0.00000	100.26756				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.30414				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.30361				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.21166				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.19211				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.19211				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	99.68013				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	100.82961				0.00	1,000,000,000	500,000,000
Total ASN837 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN837										0.00	1,000,000,000	500,000,000
ASN837 On 21/04/2027 Spot Bond					0.00000	99.99985				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83 On 21/04/2027 Spot Bond					0.00000	99.99985				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.99985				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	99.92007				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	102.44544				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.19000	7.19000	7.19000	99.90160				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.24000	7.24000	7.24000	99.90092				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.39000	7.39000	7.39000	99.89887				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.68507				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.68652				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.77862				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.79601				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.43614				0.00	0	
Total ASN856 SPOT										0.00	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 ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.05536				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	99.70835				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	104.29384				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.17756				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.05817				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.05817				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.93605				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.92276				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.92276				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.63097				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.69889				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 20/06/2027 Spot Bond					0.00000	100.89059				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.88199				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	102.04529				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	101.10174				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.01835				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.57473				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.95898				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.26000	102.87418	11.26000	102.78083				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN889 On 20/06/2027 Spot Bond					0.00000	93.42248				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	99.82255				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.76991				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	

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 31/07/2027 Spot Bond					0.00000	101.46429				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.49243				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.46429				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.43615				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.45022				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.47133				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.45022				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.47133				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.66369				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	92.40990				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.84738				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	105.46905				0.00	0	
Total ASN936 SPOT										0.00	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 ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.91218				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	99.69553				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.85624				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.82436				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.79573				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.95517				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.77215				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.77862				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.43615				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	99.67850				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	100.89928				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.80262				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN954 On 20/12/2024 Spot Bond					0.00000	100.75282				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN955 On 30/09/2027 Spot Bond					0.00000	100.60285				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN960 On 07/12/2027 Spot Bond					0.00000	111.51613				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN964 On 20/12/2027 Spot Bond					0.00000	100.94228				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN973 On 20/12/2027 Spot Bond					0.00000	100.77004				0.00	1,000,000,000	500,000,000
Total ASN974 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN974										0.00	1,000,000,000	500,000,000
ASN974 On 24/01/2025 Spot Bond					0.00000	86.73003				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN975 On 31/01/2028 Spot Bond					0.00000	99.66830				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN977 On 20/12/2027 Spot Bond					0.00000	100.82178				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN979 On 02/04/2029 Spot Bond					0.00000	100.36442				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN980 On 14/02/2026 Spot Bond					0.00000	79.78112				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN981 On 15/02/2028 Spot Bond					0.00000	101.72501				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN98: On 17/08/2023 Spot Bond					0.00000	101.39559				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.56514				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.29668				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.27424				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	101.00961				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.76471				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.16577				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.20300				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.19470				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	100.88660				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.27000	99.66076	7.27000	99.60321				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.73704				0.00	0	
Total BAW34 SPOT										0.00	0	

Contract 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 BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.12125				0.00	0	180,000,00
Total BAW36 SPOT										0.00	0	180,000,00
Total For BAW36										0.00	0	180,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.23221				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.58070				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.51728				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.75165				0.00	400,000,000	200,000,00
Total BAWGL2 SPOT										0.00	400,000,000	200,000,00
Total For BAWGL2										0.00	400,000,000	200,000,00
BAYA72 On 31/03/2026 Spot Bond			12.01000	12.01000	12.01000	101.09216				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.11852				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.36248				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.81943				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.74263				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.83092				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.41861				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.26105				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.82759				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.70171				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.71517				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.70116				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.44671				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.69570				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.96853				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.74385				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.74288				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.72356				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.81268				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.91566				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.82702				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.81307				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	100.80772				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	100.81268				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.81307				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	100.84096				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.11500	9.11500	9.11500	96.14475				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	102.06266				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.05801				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	95.85305				0.00	0	
Total BDX36 SPOT										0.00	0	

Contract 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 BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.96148				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.79344				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.91995				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.75021				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.46789				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.07183				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.47272				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.53768				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.73912				0.00	800,000,000	400,000,000
Total BGL17 SPOT										0.00	800,000,000	400,000,000
Total For BGL17										0.00	800,000,000	400,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	103.01973				0.00	360,000,000	180,000,000
Total BGL19 SPOT										0.00	360,000,000	180,000,000
Total For BGL19										0.00	360,000,000	180,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.97233				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.78000	104.66971	8.78000	104.59520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.23740				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.11009				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.60141				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.61575				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.80182				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.26218				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.24200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.74500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.31800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.05100				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.21283				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPS0: On 01/03/2029 Spot Bond					0.00000	101.22666				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0: On 15/02/2030 Spot Bond					0.00000	100.88246				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.37258				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.75622				0.00	0	131,700,0€
Total BPPF20 SPOT										0.00	0	131,700,0€
Total For BPPF20										0.00	0	131,700,0€
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.22571				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.30397				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.89736				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.42030				0.00	0	1,100,300,0€
Total BPPF32 SPOT										0.00	0	1,100,300,0€
Total For BPPF32										0.00	0	1,100,300,0€
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.57760				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.44042				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.24680				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	101.09026				0.00	0	
Total BPPF37 SPOT										0.00	0	

Contract 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 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	100.53013				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	102.04043				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.70955				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.69554				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.35905				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.83788				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.37684				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.61000	104.80170	8.61000	104.72861				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.81000	107.18625	8.81000	107.11011				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.46000	104.07343	9.46000	103.99504				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.50000	10.50000	10.50000	101.95561				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.50704				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.65066				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.90371				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.89945				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.63967				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.57288				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.65054				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.79655				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.79500	101.62301	9.79500	101.54382				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	104.85584	8.70700	103.79900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	102.30111				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.73529				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.10000	100.52012	11.10000	100.43164				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	108.44847	6.50000	103.57000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.70900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.45000	159.59771	6.45000	159.52869				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.56000	154.05094	8.56000	153.95835				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.44000	102.15997	9.44000	102.08317				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.22913				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.29167				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.51300				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.92760				0.00	0	
Total CLN516 SPOT										0.00	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 CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	99.70963				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.53137				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 24/04/2023 Spot Bond					0.00000	99.92333				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	99.87113				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.99855				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.82102				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 20/06/2023 Spot Bond					0.00000	100.81774				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.01869				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.34000	102.73176	10.34000	102.64596				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.87188				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	99.57251				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.12453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	159.53300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	100.82974				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.81000	102.27354	9.81000	102.19239				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.86000	101.05780	9.86000	100.97853				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.95000	105.02658	9.95000	104.94209				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.00000	10.00000	10.00000	324.80678				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	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.71823				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.70167				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.43157				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.13246				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	140.37400				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	101.74876				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.31000	104.21543	10.31000	104.14753				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			9.81000	105.33684	9.81000	105.25327				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	102.01780				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	101.48867				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	100.94405				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.15530				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	101.68489				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			10.04000	104.35065	10.04000	104.26597				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	101.75641				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	101.69036				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract 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 CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	100.90791				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.86931				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.01644				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.50958				0.00	600,000,000	300,000,00
Total CLN579 SPOT										0.00	600,000,000	300,000,00
Total For CLN579										0.00	600,000,000	300,000,00
CLN58: On 10/05/2024 Spot Bond					0.00000	101.79129				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	100.98042				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.01729				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.47411				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	102.87880				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.12765				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.77189				0.00	3,000,000,000	1,500,000,00
Total CLN589 SPOT										0.00	3,000,000,000	1,500,000,00
Total For CLN589										0.00	3,000,000,000	1,500,000,00
CLN59: On 16/09/2025 Spot Bond					0.00000	102.54817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.55291				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.87000	157.46343	4.87000	126.02973				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.67066				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.65734				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.41637				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.28000	9.28000	9.28000	103.55561				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.49265				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.98459				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.77189				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.77189				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.93200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.86500	8.86500	8.86500	101.64524				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.80046				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	101.06599				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.49267				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.11500				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.45551				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.44000	104.49784	9.44000	104.41695				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	99.92320				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.72740				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.10884				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	

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 CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.40578				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	96.28900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.03032				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.29342				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	102.00230				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.35938				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	101.65949				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.72935				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.00000	61.30279	13.00000	80.13061				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.68731				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.51000	99.61670	10.51000	99.53218				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.65459				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.63505				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.31765				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	101.81819				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.75000				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.44100				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.64970				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.89396				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.74752				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.10743				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	101.44581				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 18/12/2024 Spot Bond					0.00000	100.76232				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	102.22102				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.76319				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.75146				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.28121				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.64970				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.64970				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	97.36100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	100.88221				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.57306				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.17218				0.00	0	
Total CLN658 SPOT										0.00	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 CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.84900				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	128.50200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	152.96000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.65964				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.86483				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	102.87479				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.76735				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.76381				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.46145	162.28573	5.46145	131.83873				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.46145	162.28573	5.46145	131.83958				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.78826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.85343				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.71908				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.39213				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.05403				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.69823				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.71119				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.87473				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.79991				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.79969				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.87519				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.57704				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	100.73144				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	101.94177				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.20071				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.71724				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.96607				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.76369				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.98407				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	86.75205				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.88601				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.50636				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.71975				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	83.14314				0.00	0	
Total CLN710 SPOT										0.00	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 CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.38258				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.83892				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.56480				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.72298				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.72298				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.72298				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.19562				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.87577				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.20651				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.52455				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.16168				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.22498				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.68336				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.68336				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.68336				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.69145				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.69145				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.69145				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	84.68735				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	85.70941				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	86.33778				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.73118				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.88633				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.55282				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	100.91150				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.17413				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	118.57800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	94.32502				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.63340				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.66281				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	103.02236				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.32600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	102.48560				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.48175				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	100.73138				0.00	0	
Total CLN747 SPOT										0.00	0	

Contract 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 CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	102.27177				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.81307				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.92854				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.47093				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.66130				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.61880				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.41258				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.53190				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.50560				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	99.95013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.71761				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.96539				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.04455				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.61880				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.74056				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.25417				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.16355				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	83.06271				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	88.04838				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

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 28/08/2028 Spot Bond					0.00000	101.39440				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	99.67526				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			5.53500	5.53500	5.53500	106.79739				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.36572				0.00	2,000,000,000	1,000,000,000
Total CLN776 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN776										0.00	2,000,000,000	1,000,000,000
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	101.56275				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	102.06428				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.07520				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	101.76384				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.12981				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.15383				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.63097				0.00	0	
Total CLN785 SPOT										0.00	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 CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.66647				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.63097				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	111.78473				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.61740				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	102.28288				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.80700				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	102.28288				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	103.08528				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.28288				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.63104				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.28288				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.28302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.29349				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.29349				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.44311				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	87.42176				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	105.10167				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	102.08176				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 25/04/2023 Spot Bond					0.00000	99.88575				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.30452				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.45029				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	102.15165				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.68671				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			9.11500	96.21502	9.11500	96.14475				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.69064				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	99.99981				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	102.28288				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	102.28309				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	102.30452				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	102.06429				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.28288				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.28309				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.63105				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	

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 CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	102.28309				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.28309				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	102.28272				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	102.28309				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.37678				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.28288				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	104.37718				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.19234				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	102.28272				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.25500	9.25500	9.25500	104.13785				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.43600				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.43614				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.43615				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.43603				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.63103				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.77258				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	102.88289				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	99.70200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.14200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	97.73800				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.09042				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	102.13220				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	102.15350				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN847 On 31/03/2025 Spot Bond					0.00000	100.63105				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.63103				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.63065				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	102.42511				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.73554				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.77862				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.81482				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.86908				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.88629				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.78344				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.46951				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	84.24022				0.00	0	
Total CLN858 SPOT										0.00	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 CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	102.28309				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.82172				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.76999				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.06164				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	116.26073				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.43800				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.42000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86 On 31/01/2025 Spot Bond					0.00000	102.51219				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.45293				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	102.02075				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	102.04246				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	102.03154				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	83.81594				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.43600				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.79155				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.82338				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.82338				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	99.92959				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	102.01623				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.49265				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.49024				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	85.18062				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	102.00968				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.95538				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.75625				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.75625				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.57859				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.72660				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.57000	5.57000	5.57000	125.86465				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	107.77570				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.86485				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	100.82005				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.28309				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.79745				0.00	0	
Total CLN894 SPOT										0.00	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 CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.43600				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.63097				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.47090				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.36260				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.87306				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.29000	11.29000	11.29000	106.89494				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.68000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.89500	10.89500	10.89500	102.06900				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.04195				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.92065				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.85882				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.08649				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.52000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	102.03300				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	100.86500				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.85546				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	102.28257				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.85624				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	98.98400				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	101.00644				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	100.39700				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.27663				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN918 On 20/12/2027 Spot Bond					0.00000	100.77522				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.24205				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.24205				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.05049				0.00	0	9,200,000,00
Total CLN921 SPOT										0.00	0	9,200,000,00
Total For CLN921										0.00	0	9,200,000,00
CLN922 On 28/02/2026 Spot Bond					0.00000	101.05049				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	101.06711				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.00044				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.91641				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.92501				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	100.92071				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.85979				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	

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 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	99.44160				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.65950				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN93 On 20/06/2028 Spot Bond			12.28500	12.28500	12.28500	103.73058				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	
Total For CLN934										0.00	0	
CLN93 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	
CLN93 On 20/03/2026 Spot Bond					0.00000	100.97334				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN93 On 20/03/2025 Spot Bond					0.00000	100.70032				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN93 On 20/03/2027 Spot Bond					0.00000	100.76439				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.50496				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94 On 20/03/2026 Spot Bond					0.00000	100.70148				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94 On 20/06/2030 Spot Bond					0.00000	100.67429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	100.10156				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.27800				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total CLN945 SPOT										0.00	0	20,000,000.00
Total For CLN945										0.00	0	20,000,000.00
COJ05 On 05/06/2023 Spot Bond			10.41000	104.84658	10.41000	104.75801				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.10000	104.76224	11.10000	104.66901				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.50000	102.41822	11.50000	102.32387			46,000,000,000.00	4,000,000,000	1,000,000,000	
Total COJG01 SPOT									16,000,000,000,000.00	4,000,000,000	1,000,000,000	
Total For COJG01									16,000,000,000,000.00	4,000,000,000	1,000,000,000	
COT02 On 03/04/2028 Spot Bond			12.87000	91.02274	12.87000	90.92972			0.00	0	0	
Total COT02 SPOT									0.00	0	0	
Total For COT02									0.00	0	0	
COT03 On 05/06/2028 Spot Bond			11.46000	96.03207	11.46000	95.94392			0.00	0	0	
Total COT03 SPOT									0.00	0	0	
Total For COT03									0.00	0	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.55594			0.00	0	0	
Total DSY02 SPOT									0.00	0	0	
Total For DSY02									0.00	0	0	
DSY03 On 21/11/2024 Spot Bond			10.21000	10.21000	10.21000	104.70212			0.00	0	0	
Total DSY03 SPOT									0.00	0	0	
Total For DSY03									0.00	0	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.24816			0.00	0	0	
Total DSY04 SPOT									0.00	0	0	
Total For DSY04									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
DSY05 On 21/08/2023 Spot Bond					0.00000	101.83990				0.00	2,460,000,000	1,230,000,000
Total DSY05 SPOT										0.00	2,460,000,000	1,230,000,000
Total For DSY05										0.00	2,460,000,000	1,230,000,000
DSY06 On 21/05/2027 Spot Bond					0.00000	102.21519				0.00	40,000,000	20,000,000
Total DSY06 SPOT										0.00	40,000,000	20,000,000
Total For DSY06										0.00	40,000,000	20,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	101.45702				0.00	0	0
Total DSY07 SPOT										0.00	0	0
Total For DSY07										0.00	0	0
DTF001 On 28/06/2023 Spot Bond					0.00000	100.53709				0.00	0	0
Total DTF001 SPOT										0.00	0	0
Total For DTF001										0.00	0	0
DTF002 On 28/06/2025 Spot Bond					0.00000	100.79387				0.00	0	0
Total DTF002 SPOT										0.00	0	0
Total For DTF002										0.00	0	0
DTF003 On 14/09/2023 Spot Bond					0.00000	100.81599				0.00	0	0
Total DTF003 SPOT										0.00	0	0
Total For DTF003										0.00	0	0
DTF004 On 14/09/2025 Spot Bond					0.00000	100.83230				0.00	0	0
Total DTF004 SPOT										0.00	0	0
Total For DTF004										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.21000	102.08601	9.21000	102.00985				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.71360	9.69000	101.63386				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.71360	9.69000	101.63386				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV27 On 02/02/2027 Spot Bond			10.41000	99.03448	10.41000	98.95122				0.00	0	0
Total DV27 SPOT										0.00	0	0
Total For DV27										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.55500	99.84187	10.55500	99.75681				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.78497	10.10000	101.70190				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.78497	10.10000	101.70190				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 DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.46530				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.63936				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.29781				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.51491				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.18165				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	102.23810				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.35365				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.51089				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.61521				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	98.94323				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	101.96912				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.98776				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.60906				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.43018				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.68000	117.93924	5.68000	117.89641				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.55000	103.17945	5.55000	103.14227				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	150.23706	2.25000	150.22324				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.71500	157.47405	4.71500	159.64694				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.74000	143.90990	4.74000	143.86747				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.76000	138.02902	4.76000	137.98810				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.50000	121.82452	5.50000	121.78142				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.42000	106.97153	5.42000	106.93413				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	150.23706	2.25000	150.22324				0.00	0	
Total EL36/I2038 SPOT										0.00	0	

Contract 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 EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	192.89782				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	189.76798				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	177.72764				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	147.85297				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	146.85327				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	142.95361				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	132.91448				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	127.92296				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	129.94782				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	107.67960				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	107.50349				0.00	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 ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	116.83304				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.52000	99.28305	10.52000	104.20526				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.60500	12.60500	12.60500	96.86991				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.65500	12.65500	12.65500	95.15511				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			10.61000	10.61000	10.61000	102.89363				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.61000	10.61000	10.61000	102.70077				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.46500	12.46500	12.46500	99.13078				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.53500	11.53500	11.53500	101.22171				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.96500	14.96500	14.96500	94.41933				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.21095				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.06010				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF018 On 13/12/2025 Spot Bond					0.00000	101.16317				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.25848				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.00719				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.10260				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.32562				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.92844				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.73390				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.65769				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.83442				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.73297				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.80862				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.48214				0.00	0	
Total EQT005 SPOT										0.00	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 EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	99.71566				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.68494				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.26457				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	101.94147				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	101.54432				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT011 On 11/11/2025 Spot Bond					0.00000	101.61376				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	102.14974				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.58229				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.63387				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.60799				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.65958				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.60830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.58524				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.59960				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.63366				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.66791				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.69359				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.41000	96.53544	9.41000	96.46271				0.00	0	2,464,900,00
Total ES26 SPOT										0.00	0	2,464,900,00
Total For ES26										0.00	0	2,464,900,00
ES26/R On 02/04/2026 Spot Bond			7.85000	100.46391	7.85000	100.40052				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.14500	73.78331	12.11000	73.87698				0.00	0	5,833,000,00
Total ES33 SPOT										0.00	0	5,833,000,00
Total For ES33										0.00	0	5,833,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.80352	7.50000	100.74302				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.59500	70.65624	12.56500	70.74755			18,892,500,000,000.00	1,500,000,000	1,509,300,00	
Total ES42 SPOT									18,892,500,000,000.00	1,500,000,000	1,509,300,00	
Total For ES42									18,892,500,000,000.00	1,500,000,000	1,509,300,00	
ES42/R On 25/04/2042 Spot Bond			8.50000	99.97713	8.50000	99.90857			0.00	0		
Total ES42/R214 SPOT									0.00	0		
Total For ES42/R214									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ETK001 On 03/06/2032 Spot Bond			11.45500	11.45500	11.45500	102.30722				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.35000	14.35000	14.35000	96.22876				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.74961				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.63681				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.71566				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.62597				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.45690				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	102.00117				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.68662				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.43154				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.49467				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.51047				0.00	0	
Total FIFG05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interc
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	103.71012			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	104.01548			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.28840			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.19000	106.60821	9.19000	106.52930			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.35692			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.59563			0.00	0	1,000,000,00
Total FRB29 SPOT									0.00	0	1,000,000,00
Total For FRB29									0.00	0	1,000,000,00
FRB30 On 19/04/2026 Spot Bond			9.11000	97.66026	9.11000	97.58897			0.00	0	
Total FRB30 SPOT									0.00	0	
Total For FRB30									0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.05401			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.55662			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.57013			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.74441			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.95253				0.00	2,000,000,000	1,000,000,000
Total FRB35 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRB35										0.00	2,000,000,000	1,000,000,000
FRBI23 On 07/12/2023 Spot Bond			4.05000	332.71232	4.05000	332.63347				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	165.76024				0.00	0	300,000,000
Total FRBI25 SPOT										0.00	0	300,000,000
Total For FRBI25										0.00	0	300,000,000
FRBI28 On 31/03/2028 Spot Bond			4.56000	215.67059	4.56000	215.61102				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.90500	4.90500	4.90500	116.04167				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	232.04941				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.62500	97.20227	5.62500	97.16716				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.51000	99.80481	5.51000	99.76917				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.39000	9.39000	9.39000	87.15378				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.39000	9.39000	9.39000	86.23846				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.05000	5.05000	5.05000	163.36960				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC17(On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18(On 06/08/2023 Spot Bond					0.00000	101.44484				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25(On 17/07/2027 Spot Bond					0.00000	101.31365				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	102.44507				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	101.23021				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	102.04982				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.68043				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	101.69841				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	101.11050				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	99.89803				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.01126				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.46450				0.00	0	
Total FRC303 SPOT										0.00	0	

Contract 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 FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.35524				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.08217				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.74855				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.82010				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.87361				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.63021				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.94544				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	102.10764				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.81321				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	98.55969				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.96227				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.82591				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.47332				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.81072				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.58742				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	99.89803				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	101.19936				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.62014				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.98363				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.71504				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	100.06511				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.01912				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	102.36570				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	102.21325				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.09830				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.36594				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 02/05/2023 Spot Bond					0.00000	102.29220				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.29173				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.25346				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	102.22780				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	102.24474				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	102.22251				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	102.13835				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2024 Spot Bond					0.00000	100.56384				0.00	0	
Total FRC362 SPOT										0.00	0	

Contract 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 FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	102.00182				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.80606				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.12104				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	92.24585				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.43071				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.12213				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.26510				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	99.88724				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	99.88756				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.58040				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	99.89375				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.57237				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	89.42940				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC377 On 20/12/2026 Spot Bond					0.00000	100.76736				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	100.80096				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	97.72481				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	101.54808				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.54808				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	101.52236				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.52236				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.28467				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	102.28708				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	99.88468				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 25/04/2023 Spot Bond					0.00000	99.89803				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.86124				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.65557				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.28704				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.99987				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond			8.91000	8.91000	8.91000	100.19569				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	99.99944				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.05811				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.93500	10.93500	10.93500	101.32529				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.08612				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	99.64461				0.00	0	
Total FRC403 SPOT										0.00	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 FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			14.11000	14.11000	14.11000	102.65555				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.93500	10.93500	10.93500	103.28032				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.47437				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.23824				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.87140				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.66000	11.66000	11.66000	99.80825				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	102.28708				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.56221				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.51967				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.50671				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.50692				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.01484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 31/05/2027 Spot Bond					0.00000	101.55665				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	102.50274				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 27/09/2028 Spot Bond					0.00000	100.73554				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	100.74892				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	100.74892				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	101.46471				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	102.28698				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	100.63105				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.65916				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	100.85961				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	102.28715				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	

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 31/10/2026 Spot Bond					0.00000	102.43120				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.43622				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	102.28701				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.43622				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.50660				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	101.47819				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	100.85186				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			9.51500	9.51500	9.51500	104.56420				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.03707				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.04924				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	101.45030				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	101.45030				0.00	0	
Total FRC442 SPOT										0.00	0	

Contract 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 FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.88206				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.78578				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	102.13062				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.43622				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.02746				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.43622				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.45030				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	100.89057				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.54436				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	101.94998				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	101.92976				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	100.78293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	99.99959				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	100.02575				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	101.07795				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC457 On 20/12/2029 Spot Bond					0.00000	100.84322				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC458 On 31/07/2025 Spot Bond					0.00000	101.16695				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC460 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	
FRC460 On 30/04/2025 Spot Bond					0.00000	101.10494				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC461 On 30/04/2026 Spot Bond					0.00000	101.05648				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC462 On 20/04/2032 Spot Bond					0.00000	100.02902				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC463 On 20/03/2026 Spot Bond					0.00000	100.68034				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC464 On 06/11/2024 Spot Bond					0.00000	100.57653				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC466 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			5.02000	111.14674	5.02000	111.11220				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.30000	119.18414	5.30000	119.14362				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.28334				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.98179				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.68741				0.00	137,600,000,000	51,300,000,000
Total FRJ25 SPOT										0.00	137,600,000,000	51,300,000,000
Total For FRJ25										0.00	137,600,000,000	51,300,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.69186				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.52824				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.25544				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.23592				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.17117				0.00	0	100,000,000
Total FRJ29 SPOT										0.00	0	100,000,000
Total For FRJ29										0.00	0	100,000,000
FRJ29S On 20/04/2029 Spot Bond					0.00000	99.97938				0.00	0	2,000,000,000
Total FRJ29S SPOT										0.00	0	2,000,000,000

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 FRJ29S										0.00	0	2,000,000,00
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.64251				0.00	1,400,000,000	700,000,00
Total FRJ30 SPOT										0.00	1,400,000,000	700,000,00
Total For FRJ30										0.00	1,400,000,000	700,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.56455				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.65039				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.84800	4.84800	4.84800	107.43544				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.27000	5.27000	5.27000	119.56295				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.76154				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.41000	117.66199	5.41000	117.62093				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.40000	234.49292	5.40000	234.41186				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.73000	113.36380	5.73000	113.32133				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	234.41186				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.95000	163.69955	4.95000	163.64851				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	116.02111	3.70500	115.99665				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.35000	118.48937	5.35000	118.44860				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.52000	232.13189	5.52000	232.04941				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.52000	232.13189	5.52000	232.04941				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.13000	165.99985	4.13000	165.95912				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.60000	230.57372	5.60000	230.49033				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.55000	115.75804	5.55000	115.71635				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.89000	212.46997	4.89000	212.40567				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.30000	106.16353	6.30000	106.11888				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.10000	210.46163	5.10000	210.39441				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.16000	209.89182	5.16000	209.82379				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.11000	220.93150	6.11000	220.84255				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS134 On 31/01/2038 Spot Bond			6.25000	106.77272	6.25000	106.72825				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.55000	5.55000	5.55000	115.71635				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.34000	118.62794	5.34000	118.58722				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.97000	211.70230	4.97000	211.63689				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.88000	225.21850	5.88000	225.13198				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.10000	210.46163	5.10000	210.39441				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.10000	210.46163	5.10000	210.39441				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.50100	216.24863	4.50100	216.18993				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.90000	163.83861	4.90000	163.78821				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.45000	207.16264	5.45000	207.09068				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.49000	206.78941	5.49000	206.71692				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.87000	163.92213	4.87000	163.87209				0.00	0	
Total FRS151 SPOT										0.00	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 FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			4.96500	211.75019	4.96500	211.68483				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.50000	5.50000	5.50000	206.62362				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.11437				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.81341				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.61139				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	192.41178				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	153.09324				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	213.72895				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	226.88341				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.74996				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.90141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	101.71086				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20` On 06/08/2025 Spot Bond					0.00000	101.31741				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	100.18928				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	101.46510				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(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	
FRS21(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	
FRS21(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	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.14843				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22` On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS221 On 21/12/2027 Spot Bond					0.00000	100.71504				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS226 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	
FRS228 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	
FRS230 On 14/08/2027 Spot Bond					0.00000	101.72678				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS231 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	
FRS232 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	
FRS233 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	
FRS234 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	103.82024				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	107.01959				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	73.86508				0.00	0	
Total FRS242 SPOT										0.00	0	

Contract 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 FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	101.46625				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	114.98773				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.07011				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	101.19846				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.15832				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	129.85004				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	100.78525				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	101.49598				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	100.62420				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	132.31353				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.62709				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	100.62476				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 30/09/2024 Spot Bond					0.00000	100.72261				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.89905				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	100.53560				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.64793				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS283 On 28/02/2031 Spot Bond			10.34000	10.34000	10.34000	96.92727				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.34000	10.34000	10.34000	96.92727				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	99.89668				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS28 On 13/11/2023 Spot Bond					0.00000	98.44181				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28 On 31/01/2030 Spot Bond			11.44400	11.44400	11.44400	92.62766				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	95.89649				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	111.88690				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29 On 12/05/2023 Spot Bond					0.00000	119.78667				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.62698				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	

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 FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.41042				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	102.28708				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.74253				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	110.99972				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.61000	9.61000	9.61000	101.21764				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.77584				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	102.21601				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.92541				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.07206				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	100.63095				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	101.95895				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS317 On 17/05/2023 Spot Bond			4.32000	4.32000	4.32000	100.10423				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS318 On 02/05/2023 Spot Bond					0.00000	99.76993				0.00	0	
Total FRS319 SPOT										0.00	0	
Total For FRS319										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.69000	3.69000	3.69000	333.35771				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.07000	334.66458	3.07000	334.61179				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.43000	3.43000	3.43000	333.88258				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.86224				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.25000	109.25502	5.25000	109.21830				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.89000	67.00419	4.89000	113.66781				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00
Total For FRS81										0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	166.27230				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	165.47663				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.49000	4.49000	4.49000	331.75217				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.89000	106.72876	8.89000	106.65227				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.96000	103.92597	8.96000	103.85052				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.36000	100.98865	9.36000	100.91296		131,870,700,000,000.00		14,088,750,000	14,088,750,000	
Total FRX26 SPOT								131,870,700,000,000.00		14,088,750,000	14,088,750,000	
Total For FRX26								131,870,700,000,000.00		14,088,750,000	14,088,750,000	
FRX27 On 07/03/2027 Spot Bond			9.42000	103.75605	9.42000	103.67823		69,613,800,000,000.00		7,390,000,000	7,390,000,000	
Total FRX27 SPOT								69,613,800,000,000.00		7,390,000,000	7,390,000,000	
Total For FRX27								69,613,800,000,000.00		7,390,000,000	7,390,000,000	
FRX28 On 26/07/2028 Spot Bond			9.75000	103.92423	9.75000	103.84227				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.43500	98.93711	10.43500	98.85375		104,350,000,000,000.00		10,000,000,000	10,000,000,000	
Total FRX30 SPOT								104,350,000,000,000.00		10,000,000,000	10,000,000,000	
Total For FRX30								104,350,000,000,000.00		10,000,000,000	10,000,000,000	
FRX31 On 21/02/2031 Spot Bond			10.70500	95.31837	10.70500	95.23603				0.00	0	3,000,000,000
Total FRX31 SPOT										0.00	0	3,000,000,000
Total For FRX31										0.00	0	3,000,000,000
FRX32 On 31/03/2032 Spot Bond			10.63500	100.02153	10.63500	99.93661				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.26500	67.98167	12.26500	67.91537				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.46273				0.00	0	
Total FS6A3 SPOT										0.00	0	

Contract 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 FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.41381				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.37296				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.40071				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.40887				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.02356				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.02395				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.99498				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	101.49669				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.25552				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.30159				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.61791				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.50500	120.03207	4.50500	119.99922				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.19201				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.91900	100.74241	8.91900	100.67164				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.61217				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.62000	102.48133	7.62000	102.41853				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.72808				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.68924				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.55913				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.52068				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.06646				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.46361				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.21397				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT32 On 18/04/2024 Spot Bond					0.00000	100.34963				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.58131				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.77490				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.62540				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.55107				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.72346				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.83870				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.93380				0.00	0	700,000,0€
Total GRT42 SPOT										0.00	0	700,000,0€
Total For GRT42										0.00	0	700,000,0€
GRT45 On 24/06/2023 Spot Bond					0.00000	100.84722				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.30487				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.17853				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.10181				0.00	0	
Total GRT49 SPOT										0.00	0	

Contract 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 GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.38528				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.89495				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.93590				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.81819				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.65709				0.00	0	500,000,00
Total GRT54 SPOT										0.00	0	500,000,00
Total For GRT54										0.00	0	500,000,00
GS0009 On 08/11/2023 Spot Bond					0.00000	101.60026				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.24000	9.24000	9.24000	100.61300				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.67656				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		760,000,000,000,000.00		47,600,000,000	23,800,000,00	
Total H116T3 SPOT								760,000,000,000,000.00		47,600,000,000	23,800,000,00	
Total For H116T3								760,000,000,000,000.00		47,600,000,000	23,800,000,00	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.42639				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.42685				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.37522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	100.63103				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	108.03176				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.14326				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.73725				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.54316				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.96323				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.40358				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.04969				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.99700				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.75837				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	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
HILB17 On 05/04/2026 Spot Bond					0.00000	100.41315			0.00	0	
Total HILB17 SPOT									0.00	0	
Total For HILB17									0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.42215			0.00	0	
Total HILB18 SPOT									0.00	0	
Total For HILB18									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.35000	332.11887	4.35000	332.03210			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.48000	4.48000	4.48000	334.87334			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.54000	100.66696	10.54000	100.58130			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.17000	78.01439	5.17000	112.19673			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.11000	84.74672	12.11000	84.66419			0.00	0	4,302,000,00
Total HWAY34 SPOT									0.00	0	4,302,000,00
Total For HWAY34									0.00	0	4,302,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.14988	100.00000	11.07520			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.18000	83.66921	12.18000	83.58727			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.14447	100.00000	11.06983			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.47000	167.88189	3.45000	167.90743		69,206,027,000,000.00	19,944,100,000	482,166,100,00	
Total I2025 SPOT								9,206,027,000,000.00	19,944,100,000	482,166,100,00	
Total For I2025								9,206,027,000,000.00	19,944,100,000	482,166,100,00	
I2029 On 31/03/2029 Spot Bond			4.06000	121.58423	4.03500	121.72308		310,512,352,906,000.00	76,480,875,100	230,055,563,70	
Total I2029 SPOT								10,512,352,906,000.00	76,480,875,100	230,055,563,70	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For I2029									10,512,352,906,000.00	76,480,875,100	230,055,563,70
I2031 On 31/01/2031 Spot Bond			4.25000	100.90924	4.25000	100.88350			0.00	0	15,000,000,00
Total I2031 SPOT									0.00	0	15,000,000,00
Total For I2031									0.00	0	15,000,000,00
I2033 On 28/02/2033 Spot Bond			4.57000	115.56240	4.52000	116.03368			446,258,760,000,000.00	316,468,000,000	386,421,700,00
Total I2033 SPOT									16,258,760,000,000.00	316,468,000,000	386,421,700,00
Total For I2033									16,258,760,000,000.00	316,468,000,000	386,421,700,00
I2038 On 31/01/2038 Spot Bond			4.68000	128.21363	4.65000	128.63368			385,328,528,208,000.00	82,335,155,600	452,323,455,60
Total I2038 SPOT									15,328,528,208,000.00	82,335,155,600	452,323,455,60
Total For I2038									15,328,528,208,000.00	82,335,155,600	452,323,455,60
I2046 On 31/03/2046 Spot Bond			4.69000	112.41935	4.72500	111.76422			367,957,233,000,000.00	78,455,700,000	479,621,400,00
Total I2046 SPOT									17,957,233,000,000.00	78,455,700,000	479,621,400,00
Total For I2046									17,957,233,000,000.00	78,455,700,000	479,621,400,00
I2050 On 31/12/2050 Spot Bond			4.69000	114.77266	4.66000	115.34341			430,083,318,000,000.00	91,702,200,000	486,937,253,70
Total I2050 SPOT									10,083,318,000,000.00	91,702,200,000	486,937,253,70
Total For I2050									10,083,318,000,000.00	91,702,200,000	486,937,253,70
IBG01 On 07/02/2025 Spot Bond					0.00000	101.59141			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.39874			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.15000	332.51430	4.15000	332.43278			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.43909			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.65046			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.66525			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.17378			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.42391				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.33965				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.84058				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.76176				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.75721				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.49256				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.16488				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.19364				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.36411				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.70844				0.00	0	100,000,00
Total IBL160 SPOT										0.00	0	100,000,00
Total For IBL160										0.00	0	100,000,00
IBL162 On 13/04/2024 Spot Bond					0.00000	100.46126				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL163 On 13/04/2026 Spot Bond					0.00000	100.20366				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.54389				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.57329				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.35663				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.13163				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.21159				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.40749				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.21805				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.62344				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.25648				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.82220				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.71233				0.00	0	
Total IBL199 SPOT										0.00	0	

Contract 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 IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.99617				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.68434				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.41860				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.11624				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.08138				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.04651				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.71538				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.42669				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.76330				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.70921				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.67156				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.26086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.17000	8.17000	8.17000	103.30369				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.82939				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.56712				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.22964				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.82406				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.22147				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.06399				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.93742				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.96363				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.70277				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.07000	9.07000	9.07000	102.64647				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL233 On 29/06/2025 Spot Bond					0.00000	100.51445				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.53001				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.04000				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.45344				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.77722				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.17109				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.01656				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	102.11479				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.83628				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.83043				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.70077				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.97500	9.97500	9.97500	98.93221				0.00	0	
Total IBL244 SPOT										0.00	0	

Contract 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 IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.61667				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.61193				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.12000	101.07648	8.12000	101.17948				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.24963				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.80639				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.19994				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.99910				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.85202				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.87774				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.90226				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	99.73292				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	99.72710				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.78622				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.27686				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.19000	8.19000	8.19000	100.50136				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.53112				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.37840				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.95923				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.40000	102.50063	9.40000	102.42263				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.81657				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.65000	103.82431	9.65000	103.74326				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.95500	106.57575	10.95500	106.55302				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.21000	105.87697	10.21000	105.79011				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.87580				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.38500				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.03135				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.78678				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.73218				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.36310				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.65701				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.96000	102.85928	8.96000	102.78499				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.29988				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.04941				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.29033				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.30172				0.00	0	
Total INLV08 SPOT										0.00	0	

Contract 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 INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.20660				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.39069				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.72148				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.59992				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.64751				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.10902				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.75304				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.25661				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.48406				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.87774				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.38184				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.39725				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.35861				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.38958				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.39725				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	101.12289				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.17103				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.34313				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.83185				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.20164				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.13991				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.22247				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.81899				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC152 On 15/12/2024 Spot Bond					0.00000	101.18102				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	100.62889				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.11916				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.28066				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.34000	101.07536	8.34000	101.00732				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.20401				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.35000	101.60980	7.35000	101.54965				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.13967				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.39000	100.73788	8.39000	100.67047				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.14912				0.00	0	
Total IVC201 SPOT										0.00	0	

Contract 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 IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.33000	100.72949	8.33000	100.66255				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.55945				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.07236				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	99.87447				0.00	1,980,000,000	990,000,000
Total IVC213 SPOT										0.00	1,980,000,000	990,000,000
Total For IVC213										0.00	1,980,000,000	990,000,000
IVC214 On 28/04/2023 Spot Bond					0.00000	99.82170				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.57000	99.82943	8.57000	99.76066				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.90000	99.87085	5.90000	101.61931				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.26500	9.26500	9.26500	101.64239				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	102.05911				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.78289				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.46694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.21000	10.21000	10.21000	99.88250				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.22309				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.58000	9.58000	9.58000	99.62756				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.10722				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.55500	8.55500	8.55500	100.27391				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.18000	9.18000	9.18000	99.96651				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.24923				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.82005				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.81500				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.35745				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.82867				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC239 On 02/06/2026 Spot Bond					0.00000	101.32638				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.81747				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.80712				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.31284				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.53093				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.99041				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.73844				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				99.93781	0.00000	100.14123				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				99.93781	0.00000	100.20644				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.63313				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.47347				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	99.35596				0.00	0	
Total IVZ136 SPOT										0.00	0	

Contract 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 IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.31027				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	98.99164				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.87812				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.22413				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.89185				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.05262				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.88922				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.81916				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.89073				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.81161				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.42261				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.26008				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.30485				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.46745				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.52041				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.53405				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.41776				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.43897				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.71000	113.37840	9.71000	113.28934				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.06453				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.11881				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.41794				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LGL12 On 04/10/2027 Spot Bond					0.00000	101.02306				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.73438				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.89100				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.49859				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.53121				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.56382				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.13162				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.22551				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.32500	14.32500	14.32500	101.03934				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.41958				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.36223				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.91090				0.00	0	
Total MBF071 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.24315				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.62593				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.83199				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.67567				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.44198				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.75808				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.52652				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.96000	8.96000	8.96000	106.88457				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.66735				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.47065				0.00	0	550,000,00
Total MMIG07 SPOT										0.00	0	550,000,00
Total For MMIG07										0.00	0	550,000,00
MML01: On 10/12/2026 Spot Bond					0.00000	101.88441				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02: On 10/12/2026 Spot Bond			9.63000	102.40349	9.63000	102.32414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.40372				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.86000	93.31999	9.86000	93.16716				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.84356				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.21500	103.21762	10.21500	103.13243				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.71131				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.24450				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.66486				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.24081				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.94481				0.00	2,400,000,000	1,200,000,000
Total MTN17 SPOT										0.00	2,400,000,000	1,200,000,000
Total For MTN17										0.00	2,400,000,000	1,200,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.24782				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.85651				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	102.10185				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.93635				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.04067				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.55500	98.85858	9.55500	98.78214				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	102.93479				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.19181				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.33210				0.00	400,000,000	200,000,000
Total MTN26 SPOT										0.00	400,000,000	200,000,000
Total For MTN26										0.00	400,000,000	200,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	102.84044				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.44056				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.69161				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.49315				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.31634				0.00	0	
Total MTN31 SPOT										0.00	0	

Contract 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 MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.81039				0.00	0	1,000,000,00
Total MTN32 SPOT										0.00	0	1,000,000,00
Total For MTN32										0.00	0	1,000,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.79228				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.17494				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.66576				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.51070				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.66994				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.49482				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.49494				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.44419				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.34989				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.83913				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.94677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.04559				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.36000	102.42957	9.36000	102.35279				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.47000	102.45602	10.47000	102.36941				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.14463				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.95567				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.94539				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.94229				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.84770				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.90000	101.63984	8.90000	101.56772				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.11000	102.36422	9.11000	102.28867				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.24000	101.87425	9.24000	101.79871				0.00	0	240,000,00
Total NBK17A SPOT										0.00	0	240,000,00
Total For NBK17A										0.00	0	240,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK20/ On 01/06/2026 Spot Bond			9.33500	106.78720	9.33500	106.70693				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.43500	106.80069	9.43500	106.71912				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.08800	110.50928	8.08800	110.43670				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.13000	111.31995	9.13000	111.23761				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	103.13299				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	100.91628	100.00000	100.12786				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/ On 22/04/2026 Spot Bond					0.00000	102.25632				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.05500	110.53955	9.05500	110.45846				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.12000	102.71984	8.12000	102.65281				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.20000	105.97952	9.20000	105.90056				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.93000	102.16931	8.93000	102.09536				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.70000	104.67518	8.70000	104.60132				0.00	0	
Total NBK31A SPOT										0.00	0	

Contract 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 NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.85882				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.46465				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.15597				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.48483				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.28742				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.10754				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.70588				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.93322				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.21677				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.83268				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.91723				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.87654				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	102.30584				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	102.09427				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.64307				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.67898				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.20312				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.28025				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.29182				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.53969				0.00	0	100,000,00
Total NBK64 SPOT										0.00	0	100,000,00
Total For NBK64										0.00	0	100,000,00
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.34635				0.00	0	
Total NBK65 SPOT										0.00	0	
Total For NBK65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.40237				0.00	0	
Total NBK66 SPOT										0.00	0	
Total For NBK66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.41356				0.00	0	
Total NBK67 SPOT										0.00	0	
Total For NBK67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.64506				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			10.45500	101.16578	10.45500	101.08178				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.76590				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.11000	101.29879	10.11000	101.21737				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.77022				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.77695				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.78558				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.20476				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.20476				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.44410				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05: On 26/07/2023 Spot Bond					0.00000	100.24156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.00934				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.06024				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.48881				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.60524				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.58463				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.53544				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.20459				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.54088				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.62871				0.00	0	500,000,00
Total NGT104 SPOT										0.00	0	500,000,00
Total For NGT104										0.00	0	500,000,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.95031				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.74356				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 19/11/2025 Spot Bond					0.00000	106.33104				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.64080				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.28816				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.22130				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	99.90716				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.15330				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.06561				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	101.09001				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.63695				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.83486				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.30665				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.07941				0.00	0	
Total NHM020 SPOT										0.00	0	

Contract 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 NHM020									0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.71717			0.00	0	
Total NHM021 SPOT									0.00	0	
Total For NHM021									0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.82861			0.00	0	
Total NHM022 SPOT									0.00	0	
Total For NHM022									0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.99968			0.00	0	
Total NHM023 SPOT									0.00	0	
Total For NHM023									0.00	0	
NI202 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	231.07351			0.00	0	200,000,00
Total NI202 SPOT									0.00	0	200,000,00
Total For NI202									0.00	0	200,000,00
NI210 On 31/03/2028 Spot Bond			4.47000	4.47000	4.47000	216.49481			0.00	0	
Total NI210 SPOT									0.00	0	
Total For NI210									0.00	0	
NI25 On 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	165.74603			0.00	0	
Total NI25 SPOT									0.00	0	
Total For NI25									0.00	0	
NI29 On 31/03/2029 Spot Bond			4.92500	4.92500	4.92500	115.91462			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			5.40000	5.40000	5.40000	117.75840			0.00	0	
Total NI38 SPOT									0.00	0	
Total For NI38									0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	165.44831			0.00	0	
Total NILB11 SPOT									0.00	0	
Total For NILB11									0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	277.19912	3.45000	277.14687			0.00	0	
Total NILB12 SPOT									0.00	0	
Total For NILB12									0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.11000	4.11000	4.11000	166.01601			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.11500	4.11500	4.11500	220.02166				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.26000	218.62834	4.26000	218.57320				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.42000	91.74723	5.42000	117.48366				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.38268				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	146.90017				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.16271				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.56518				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.43578				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.04773				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.24993				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.60963				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.46333				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.79121				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.88407				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.31198				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.45282				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.49431				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.36604				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.97286				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.48996				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.15202				0.00	0	
Total NN090 SPOT										0.00	0	

Contract 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 NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.09535				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.79837				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.78744				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.91360				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.78744				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	100.32074				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.85767				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	100.78638				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.75027				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.49000	10.49000	10.49000	102.31081				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.85000	9.85000	9.85000	104.25474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.87500	9.87500	9.87500	103.00261				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.38452				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	106.12004				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	144.78000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	133.91000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	147.50000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	145.21000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	142.39130				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.15601				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09(On 17/08/2023 Spot Bond					0.00000	101.39388				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09(On 30/05/2023 Spot Bond					0.00000	101.14471				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09(On 30/05/2023 Spot Bond					0.00000	101.15248				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09(On 13/06/2023 Spot Bond					0.00000	100.80557				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09(On 20/06/2023 Spot Bond					0.00000	100.75292				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09(On 20/06/2023 Spot Bond					0.00000	100.75292				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09(On 27/06/2023 Spot Bond					0.00000	100.51071				0.00	0	
Total NNF098 SPOT										0.00	0	

Contract 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 NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.55011				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.52459				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 03/07/2023 Spot Bond					0.00000	100.42782				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10: On 21/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.91717				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.05159				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.55371				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	101.43994				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.47879				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	101.49454				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	109.74229				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	101.50303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.58896				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.52602				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.49080				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.32918				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.73000	214.70316	4.73000	214.64017				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.22000	109.05216	11.22000	108.95409				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.85531	100.00000	17.73637				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	101.49093				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.94508				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.43886				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.82336				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC34 On 26/02/2025 Spot Bond					0.00000	101.69492				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.10078				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.40266				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.23350				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.67726				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.58674				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.76749				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.38000	105.49646	8.38000	105.42588				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML10 On 14/09/2025 Spot Bond			8.86000	106.49991	8.86000	106.42466				0.00	0	670,000,0€
Total OML10 SPOT										0.00	0	670,000,0€
Total For OML10										0.00	0	670,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	101.51939				0.00	200,000,000	100,000,0€
Total OML11 SPOT										0.00	200,000,000	100,000,0€
Total For OML11										0.00	200,000,000	100,000,0€
OML12 On 12/11/2025 Spot Bond					0.00000	103.48305				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.64421				0.00	1,000,000,000	500,000,0€
Total OML13 SPOT										0.00	1,000,000,000	500,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For OML13										0.00	1,000,000,000	500,000,000
OML14 On 23/06/2027 Spot Bond					0.00000	101.23729				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.82482				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.34686				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0: On 13/12/2027 Spot Bond					0.00000	101.56214				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.92525				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.20801				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.86178				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.03595				0.00	1,000,000,000	500,000,000
Total PEP05 SPOT										0.00	1,000,000,000	500,000,000
Total For PEP05										0.00	1,000,000,000	500,000,000
PEP06 On 06/03/2028 Spot Bond					0.00000	101.05457				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.27532				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.31667				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.28142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.30267				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.80000	108.77426	8.71000	108.98378			804,621,611,680,000.00	1,795,979,728,600	3,359,646,392,400	
Total R186 SPOT									14,621,611,680,000.00	795,979,728,600	359,646,392,400	
Total For R186									14,621,611,680,000.00	795,979,728,600	359,646,392,400	
R197 On 07/12/2023 Spot Bond			3.03000	334.74472	3.08000	334.59150			16,362,970,812,000.00	5,400,320,400	553,528,499,900	
Total R197 SPOT									16,362,970,812,000.00	5,400,320,400	553,528,499,900	
Total For R197									16,362,970,812,000.00	5,400,320,400	553,528,499,900	
R202 On 07/12/2033 Spot Bond			4.60000	250.99091	4.57000	251.56591			32,603,880,000,000.00	7,087,800,000	86,415,883,300	
Total R202 SPOT									12,603,880,000,000.00	7,087,800,000	86,415,883,300	
Total For R202									12,603,880,000,000.00	7,087,800,000	86,415,883,300	
R2030 On 31/01/2030 Spot Bond			10.10000	91.68773	10.03500	91.90674			870,898,570,110,000.00	1,076,326,591,100	2,802,068,880,000	
Total R2030 SPOT									70,898,570,110,000.00	076,326,591,100	302,068,880,000	
Total For R2030									70,898,570,110,000.00	076,326,591,100	302,068,880,000	
R2032 On 31/03/2032 Spot Bond			10.78000	86.24484	10.71500	86.50318			190,294,825,250,000.00	852,531,987,500	3,378,903,700,200	
Total R2032 SPOT									10,294,825,250,000.00	852,531,987,500	378,903,700,200	
Total For R2032									10,294,825,250,000.00	852,531,987,500	378,903,700,200	
R2035 On 28/02/2035 Spot Bond			11.33500	85.47412	11.31000	85.53999			954,674,754,506,500.00	790,002,183,900	3,997,305,689,100	
Total R2035 SPOT									14,674,754,506,500.00	790,002,183,900	397,305,689,100	
Total For R2035									14,674,754,506,500.00	790,002,183,900	397,305,689,100	
R2037 On 31/01/2037 Spot Bond			11.63500	80.65157	11.60000	80.77582			595,920,859,821,500.00	480,955,810,900	3,585,326,254,400	
Total R2037 SPOT									15,920,859,821,500.00	480,955,810,900	585,326,254,400	
Total For R2037									15,920,859,821,500.00	480,955,810,900	585,326,254,400	
R2040 On 31/01/2040 Spot Bond			11.87500	81.31867	11.84500	81.42179			086,576,656,125,000.00	1,186,238,034,200	3,223,815,133,600	
Total R2040 SPOT									16,576,656,125,000.00	186,238,034,200	223,815,133,600	
Total For R2040									16,576,656,125,000.00	186,238,034,200	223,815,133,600	
R2044 On 31/01/2044 Spot Bond			11.94000	77.66027	11.92500	77.67665			993,969,936,856,000.00	502,007,532,400	3,120,881,541,900	
Total R2044 SPOT									13,969,936,856,000.00	502,007,532,400	120,881,541,900	
Total For R2044									13,969,936,856,000.00	502,007,532,400	120,881,541,900	
R2048 On 28/02/2048 Spot Bond			11.89000	76.36962	11.88000	76.35972			685,345,196,325,000.00	1,066,891,942,500	3,274,678,527,700	
Total R2048 SPOT									15,345,196,325,000.00	066,891,942,500	274,678,527,700	
Total For R2048									15,345,196,325,000.00	066,891,942,500	274,678,527,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2053 On 31/03/2053 Spot Bond			11.87000	98.74472	11.87000	98.65144			520,031,513,380,000.00	43,810,574,000	204,055,940,00
Total R2053 SPOT									20,031,513,380,000.00	43,810,574,000	204,055,940,00
Total For R2053									20,031,513,380,000.00	43,810,574,000	204,055,940,00
R209 On 31/03/2036 Spot Bond			11.39500	66.01689	11.36000	66.13174			291,892,109,157,500.00	464,404,748,500	672,871,941,50
Total R209 SPOT									11,892,109,157,500.00	464,404,748,500	672,871,941,50
Total For R209									11,892,109,157,500.00	464,404,748,500	672,871,941,50
R210 On 31/03/2028 Spot Bond			3.77500	223.50902	3.76000	223.61454			43,196,947,500,000.00	11,442,900,000	270,896,267,80
Total R210 SPOT									13,196,947,500,000.00	11,442,900,000	270,896,267,80
Total For R210									13,196,947,500,000.00	11,442,900,000	270,896,267,80
R213 On 28/02/2031 Spot Bond			10.52500	82.50556	10.45500	82.76049			057,582,056,892,500.00	480,530,361,700	319,759,215,50
Total R213 SPOT									57,582,056,892,500.00	480,530,361,700	319,759,215,50
Total For R213									57,582,056,892,500.00	480,530,361,700	319,759,215,50
R214 On 28/02/2041 Spot Bond			11.74500	62.11727	11.71500	62.21223			944,883,002,262,500.00	165,592,422,500	480,028,080,70
Total R214 SPOT									14,883,002,262,500.00	165,592,422,500	480,028,080,70
Total For R214									14,883,002,262,500.00	165,592,422,500	480,028,080,70
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.53915			0.00	200,000,000	100,000,00
Total RDFB15 SPOT									0.00	200,000,000	100,000,00
Total For RDFB15									0.00	200,000,000	100,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.97142			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.25212			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.07002			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.07474			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.79394			0.00	0	0
Total RDFB24 SPOT									0.00	0	0
Total For RDFB24									0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.60309			0.00	0	0
Total RDFB26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.57606				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.95697				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.47627				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.71494				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.73913				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.01627				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.02557				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.23495				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	98.01954				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.53445				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.10661				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.32705				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.85664				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.51096				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.30443				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	100.15975				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	100.17385				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	102.14961				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.16521				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.22585				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.76296				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.21056				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.06117				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES61 On 15/12/2027 Spot Bond					0.00000	100.86775				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.64210				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.84153				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.72854				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.72596				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.76133				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.75270				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.80012				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.79150				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.89482				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.88622				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	

Contract 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 RMBI06										0.00	0	
RN202 On 11/07/2027 Spot Bond					0.00000	102.87620				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RN203 On 17/09/2030 Spot Bond					0.00000	100.11185				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.64000	103.42799	9.64000	103.34776				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.55000	98.47837	11.55000	98.38727				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.75500	97.81181	11.75500	97.71977				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.06148				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.71500	99.09753	10.71500	99.01231				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	102.06729				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.40297				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.44000	106.01823	9.44000	105.93722				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.06469				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.03000	102.59465	9.03000	102.51959				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.45000	100.10491	9.45000	100.02835				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.71000	103.80289	9.71000	103.72181				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.43000	101.83097	9.43000	101.75451				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.38000	101.64658	9.38000	101.56939				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.36000	99.14335	10.36000	99.06039				0.00	0	200,000,00
Total SBS39 SPOT										0.00	0	200,000,00
Total For SBS39										0.00	0	200,000,00
SBS42 On 12/11/2025 Spot Bond			9.39500	107.54570	9.39500	107.46391				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.80500	108.51521	9.80500	108.42915				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.28000	9.28000	9.28000	102.49683				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.00668				0.00	0	1,000,000,00
Total SBS52 SPOT										0.00	0	1,000,000,00
Total For SBS52										0.00	0	1,000,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	104.42273				0.00	0	100,000,00
Total SBS53 SPOT										0.00	0	100,000,00
Total For SBS53										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	101.87309				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.33346				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.10295				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.45674				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.54134				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.85167				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.11086				0.00	400,000,000	2,900,000,000
Total SBS67 SPOT										0.00	400,000,000	2,900,000,000
Total For SBS67										0.00	400,000,000	2,900,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	101.76241				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.21103				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	102.23644				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.99609				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.36140				0.00	0	
Total SBS72 SPOT										0.00	0	

Contract 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 SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.19035				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.53927				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	100.39661				0.00	0	2,500,000,00
Total SBS76 SPOT										0.00	0	2,500,000,00
Total For SBS76										0.00	0	2,500,000,00
SBS77 On 19/10/2027 Spot Bond					0.00000	100.41168				0.00	1,000,000,000	500,000,00
Total SBS77 SPOT										0.00	1,000,000,000	500,000,00
Total For SBS77										0.00	1,000,000,000	500,000,00
SBS78 On 01/12/2025 Spot Bond					0.00000	101.16027				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.79460				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.82500	9.82500	9.82500	99.38995				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.98000	332.85108	3.98000	332.77405				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.32000	5.32000	5.32000	236.00290				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.29564				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.69217				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	102.94485				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.86620				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	103.90067				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.82841				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	102.69202				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	100.90996				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.92570				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.59500	104.49742	9.59500	104.41674				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.07041				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.87349				0.00	0	500,000,00
Total SBT206 SPOT										0.00	0	500,000,00
Total For SBT206										0.00	0	500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.85343				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT208 On 28/11/2025 Spot Bond					0.00000	103.65727				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.81238				0.00	3,200,000,000	1,600,000,000
Total SBT209 SPOT										0.00	3,200,000,000	1,600,000,000
Total For SBT209										0.00	3,200,000,000	1,600,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	102.25551				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.03344				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.66000	96.47360	9.66000	96.39820				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.83768				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.63681				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.61908				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.67202				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.70761				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.68989				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.65446				0.00	0	
Total SLRB8 SPOT										0.00	0	

Contract 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 SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.70738				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.74299				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.73411				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.72522				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.77809				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.29396				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.02330				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.39006				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.41420				0.00	3,000,000,000	1,500,000,000
Total SOL01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SOL01										0.00	3,000,000,000	1,500,000,000
SOL02 On 17/10/2027 Spot Bond					0.00000	100.75946				0.00	1,200,000,000	1,600,000,000
Total SOL02 SPOT										0.00	1,200,000,000	1,600,000,000
Total For SOL02										0.00	1,200,000,000	1,600,000,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.87071				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.35924				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.37847				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.36084				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.38314				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.09276				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.48576				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.22069				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.57485				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.73947				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.42871				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	100.49518				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0: On 12/07/2023 Spot Bond					0.00000	100.22400				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.45991				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.85439				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.18711				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	163.64851				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.68500	109.14004	8.68500	109.06359				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.94500	85.23761	9.94500	85.17019				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.33643				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.74856				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			9.14000	100.56605	9.14000	100.49367				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.35000	118.48937	5.35000	118.44860				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.88506				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.71258				0.00	0	
Total SSN046 SPOT										0.00	0	

Contract 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 SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.74938				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.11000	4.11000	4.11000	332.51302				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.35500	4.35500	4.35500	165.32092				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.55000	5.55000	5.55000	115.71635				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.87500	4.87500	4.87500	116.23254				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	211.92481				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.28891				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.27338				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.89694				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.88294				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.94392				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.11019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.76496				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.21677				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.33452				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.98852				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.88116				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.44500	5.44500	5.44500	233.52257				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.90483				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.51081				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	101.11502				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.70000	89.03354	10.70000	88.95666				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 21/12/2026 Spot Bond					0.00000	100.80556				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.92000	212.18172	4.92000	212.11701				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.52000	232.13189	5.52000	232.04941				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.12574				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2023 Spot Bond					0.00000	100.90669				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.11899				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.43947				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.17641				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.55714				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.43000	7.43000	7.43000	101.12119				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.96643				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.32137				0.00	0	
Total SSN173 SPOT										0.00	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 SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.69642				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.69085	112.40418	4.69085	112.37196				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.69483	47.38369	4.69483	114.64240				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.66358				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.92430				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.34588				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	101.87382				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	101.38533				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.29668				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.29668				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.26586				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.26586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19(On 30/05/2023 Spot Bond					0.00000	101.14188				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19(On 14/06/2023 Spot Bond					0.00000	100.80780				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19(On 15/06/2023 Spot Bond					0.00000	100.79285				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19(On 15/06/2023 Spot Bond					0.00000	100.79285				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19(On 20/06/2023 Spot Bond					0.00000	100.67514				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19(On 20/09/2023 Spot Bond					0.00000	100.66645				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19(On 17/05/2023 Spot Bond			4.56000	4.56000	4.56000	100.11076				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19(On 02/05/2023 Spot Bond					0.00000	99.76993				0.00	0	
Total SSN197 SPOT										0.00	0	
Total For SSN197										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.56857				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	102.61443				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	101.21982				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
STF001 On 01/03/2027 Spot Bond					0.00000	104.04333				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	101.06064				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.20000	100.15119	9.20000	100.07738			18,400,000,000,000.00	2,000,000,000	1,000,000,000	
Total SZ25 SPOT									18,400,000,000,000.00	2,000,000,000	1,000,000,000	
Total For SZ25									18,400,000,000,000.00	2,000,000,000	1,000,000,000	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.43476				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.41989				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.36879				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.44546				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.40071				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.13802				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.40071				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.33000	100.91865	7.33000	100.85846				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.84000	101.00629	7.84000	100.94194			47,040,000,000,000.00	6,000,000,000	1,500,000,000	
Total T17A32 SPOT									17,040,000,000,000.00	6,000,000,000	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T17A32										17,040,000,000,000.00	6,000,000,000	1,500,000,000
T18A11 On 21/08/2025 Spot Bond					0.00000	101.30980				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.37688				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.40879				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.40078				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.41000	101.73369	9.41000	101.65619				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.76229				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.89995				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.47022				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.28265				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.58950				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.99242				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.57586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.23484				0.00	400,000,000	200,000,000
Total TFS164 SPOT										0.00	400,000,000	200,000,000
Total For TFS164										0.00	400,000,000	200,000,000
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.03819				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.14630				0.00	800,000,000	400,000,000
Total TFS166 SPOT										0.00	800,000,000	400,000,000
Total For TFS166										0.00	800,000,000	400,000,000
TFS167 On 27/09/2024 Spot Bond					0.00000	100.42720				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.49484				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.05229				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.15757				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.33607				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.43319				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	99.74017				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	99.88677				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17€ On 13/03/2026 Spot Bond					0.00000	100.84672				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	100.86460				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.40096				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.61000	101.28630	8.61000	101.21557				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.40898				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.40417				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.88000	100.82589	5.88000	100.77748				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.43946				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.62082				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.50041				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.48918				0.00	0	
Total TH16C1 SPOT										0.00	0	

Contract 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 TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.56615				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.54531				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.83367				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.96969				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.88969				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.47282				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.44878				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.44077				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.53048				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.49364				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.48884				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.82491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.76575				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.72896				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.30946				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.44085				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.25785				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.55302				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.52098				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.71313				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.68112				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.31114				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.30950				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	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
TL25 On 04/09/2024 Spot Bond			9.27000	101.68023	9.27000	101.60514			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.86256			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	99.93321			0.00	0	
Total TL27 SPOT									0.00	0	
Total For TL27									0.00	0	
TL28 On 24/04/2025 Spot Bond			9.18000	100.17900	9.18000	100.10492			0.00	0	149,300,00
Total TL28 SPOT									0.00	0	149,300,00
Total For TL28									0.00	0	149,300,00
TL29 On 24/04/2025 Spot Bond					0.00000	101.32109			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.66574			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.63722			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.12926			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.05989			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.76000	105.56182	9.76000	105.47849		3,904,000,000,000.00		400,000,000	200,000,00
Total TN23 SPOT								3,904,000,000,000.00		400,000,000	200,000,00
Total For TN23								3,904,000,000,000.00		400,000,000	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	73.65972	100.00000	73.16635			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.86000	100.92194	9.86000	100.84147			0.00	0	1,681,400,00
Total TN25 SPOT									0.00	0	1,681,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TN25										0.00	0	1,681,400,00
TN25/R On 19/08/2025 Spot Bond			100.00000	24.71935	100.00000	24.55378				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.23000	95.81142	11.23000	95.72471				0.00	0	22,050,000,00
Total TN27 SPOT										0.00	0	22,050,000,00
Total For TN27										0.00	0	22,050,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	15.03097	100.00000	14.93030				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.96500	99.15655	10.96500	99.06887				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.59500	95.04954	11.59500	94.96176				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	114.26474	8.00000	114.19129				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.51700	95.53326	12.51700	95.43718				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.88500	85.73128	12.88500	85.64357				0.00	0	622,000,00
Total TN40 SPOT										0.00	0	622,000,00
Total For TN40										0.00	0	622,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	100.43006	10.75000	100.34390				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	101.92489				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	102.04042				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.85000	104.69810	5.85000	103.97024				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.86727				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.72090				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.73024				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.74318				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.73000	102.26725	7.73000	102.20335				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.21299				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			9.14000	100.34869	9.14000	100.27520				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.21299				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.74000	100.14457	8.74000	100.07438				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	99.22654				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	100.53119				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5B On 20/06/2026 Spot Bond					0.00000	100.79145				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.76560				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.93342				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.93342				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	93.54858				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	93.03698				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.46724				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.50127				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.05862				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.77343				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	101.16503				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.07658				0.00	0	
Total TWC438 SPOT										0.00	0	

Contract 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 TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.37006				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.97054				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.52326				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.30754				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.22067				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.03000	102.05961	11.03000	101.97032				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.57494				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.63786				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.60149				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.71643				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0' On 15/05/2024 Spot Bond					0.00000	101.56608				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.74296				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.52000	10.52000	10.52000	102.87858				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.74296				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.78540				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.97278				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.00812				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.95511				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.44980				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.30632				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.22147				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.61304				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
VKE20 On 27/08/2027 Spot Bond					0.00000	101.26543				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.66659				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.05e+017	881,913,718,900	137,074,237,60
Total for SPOT :										1.05e+017	881,913,718,900	137,074,237,60
Total Futures										1.05e+017	881,913,985,159	137,075,764,54
Total Options										0.00	0	124,77
Grand Total:										1.05e+017	881,913,985,159	137,075,889,32