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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/02/2023

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			12.18682	73.94309	12.25059	73.64610			0.00	0	
ES33 On 03/08/2023 Bond Future			12.34349	75.41738	12.40998	75.11441			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.50312	73.16484	12.57246	72.85575			0.00	0	
ES33 On 01/02/2024 Bond Future			12.66169	74.71912	12.73406	74.40356			0.00	0	
ES33 On 02/05/2024 Bond Future			12.84796	72.41486	12.92364	72.09273			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.48934	71.58562	12.58891	71.04387			0.00	0	
ES42 On 03/08/2023 Bond Future			12.62985	73.01286	12.73334	72.46027			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.77245	70.24338	12.88012	69.67956			0.00	0	
ES42 On 01/02/2024 Bond Future			12.90707	71.73615	13.01896	71.16046			0.00	0	
ES42 On 02/05/2024 Bond Future			13.06903	68.90505	13.18568	68.31759			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 04/05/2023 Bond Future			169.21099	169.21099	169.15117	169.15117			29,950,345.23	177	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/08/2023	Bond Future			170.85349	170.85349	170.79292	170.79292			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.34692	174.34692	174.28516	174.28516			0.00	0	
I2025	On	01/02/2024	Bond Future			176.27238	176.27238	176.21080	176.21080			0.00	0	
I2025	On	02/05/2024	Bond Future			179.79478	179.79478	179.73144	179.73144			0.00	0	
Total I2025 Future												29,950,345.23	177	5,55
Total For I2025												29,950,345.23	177	5,55
I2029	On	04/05/2023	Bond Future			120.57389	120.57389	121.32397	121.32397			28,937,733.60	240	1,1'
I2029	On	03/08/2023	Bond Future			122.97790	122.97790	123.74289	123.74289			0.00	0	7'
I2029	On	02/11/2023	Bond Future			124.17310	124.17310	124.95423	124.95423			0.00	0	
I2029	On	01/02/2024	Bond Future			126.80970	126.80970	127.60758	127.60758			0.00	0	
I2029	On	02/05/2024	Bond Future			127.99364	127.99364	128.80765	128.80765			0.00	0	
Total I2029 Future												28,937,733.60	240	1,84
Total For I2029												28,937,733.60	240	1,84
I2033	On	04/05/2023	Bond Future			114.87862	114.87862	114.72526	114.72526			0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			117.16907	117.16907	117.01263	117.01263			0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			118.15632	118.15632	117.99716	117.99716			0.00	0	
I2033	On	01/02/2024	Bond Future			120.66512	120.66512	120.50271	120.50271			0.00	0	
I2033	On	02/05/2024	Bond Future			121.63201	121.63201	121.46687	121.46687			0.00	0	
Total I2033 Future												0.00	0	7,6'
Total For I2033												0.00	0	7,6'
I2038	On	04/05/2023	Bond Future			127.44959	127.44959	127.29464	127.29464			5,097,983.60	40	4,6'
I2038	On	03/08/2023	Bond Future			128.04309	128.04309	127.88556	127.88556			0.00	0	
I2038	On	02/11/2023	Bond Future			130.66127	130.66127	130.50044	130.50044			0.00	0	
I2038	On	01/02/2024	Bond Future			131.43719	131.43719	131.27472	131.27472			0.00	0	
I2038	On	02/05/2024	Bond Future			134.06273	134.06273	133.89645	133.89645			0.00	0	
Total I2038 Future												5,097,983.60	40	4,6'
Total For I2038												5,097,983.60	40	4,6'
I2046	On	04/05/2023	Bond Future			111.88460	111.88460	110.46272	110.46272			0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			114.11527	114.11527	112.66521	112.66521			0.00	0	
I2046	On	02/11/2023	Bond Future			114.37544	114.37544	112.89650	112.89650			0.00	0	
I2046	On	01/02/2024	Bond Future			116.80432	116.80432	115.29416	115.29416			0.00	0	
I2046	On	02/05/2024	Bond Future			117.01575	117.01575	115.47577	115.47577			0.00	0	
Total I2046 Future												0.00	0	17,3'
Total For I2046												0.00	0	17,3'
I2050	On	04/05/2023	Bond Future			114.11405	114.11405	113.11567	113.11567			0.00	0	13,3'
I2050	On	03/08/2023	Bond Future			114.21933	114.21933	113.20142	113.20142			0.00	0	
I2050	On	02/11/2023	Bond Future			116.55483	116.55483	115.51615	115.51615			0.00	0	
I2050	On	01/02/2024	Bond Future			116.80386	116.80386	115.74473	115.74473			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			119.13676	119.13676	118.05606	118.05606			0.00	0	
Total I2050 Future												0.00	0	13,31
Total For I2050												0.00	0	13,31
R186	On	04/05/2023	Bond Future			8.67543	109.55328	8.58042	109.85373		4.01	456,179,857.92	4,164	96,7
R186	On	03/08/2023	Bond Future			8.73691	106.40646	8.63350	106.71282		4.07	0.00	0	
R186	On	02/11/2023	Bond Future			8.78599	108.55765	8.67283	108.87024		3.93	126,035,431.65	1,161	1,11
R186	On	01/02/2024	Bond Future			8.81033	105.53290	8.68571	105.85220		3.79	0.00	0	
R186	On	02/05/2024	Bond Future			8.89757	107.61433	8.75943	107.93960		3.41	0.00	0	
Total R186 Future												582,215,289.57	5,325	97,85
R186	On	04/05/2023	Bond Future	8.84	Call			1,286.33000	1.28633	1,090,800	4.25	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			467.99000	0.46799	572,910	4.25	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			455.40000	0.45540	351,710	3.92	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,156.56000	1.15656	1,353,320	3.92	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,242.87000	1.24287	1,050,710	4.23	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			487.29000	0.48729	595,580	4.23	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,264.52000	1.26452	1,070,670	4.24	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			477.55000	0.47755	584,150	4.24	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			289.25000	0.28925	339,640	4.71	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,506.29000	3.50629	3,249,740	4.72	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			285.47000	0.28547	335,280	4.72	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,530.93000	3.53093	3,273,780	4.72	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			281.57000	0.28157	330,780	4.72	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,481.52000	3.48152	3,225,550	4.71	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,675.26000	2.67526	2,457,950	4.24	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			740.85000	0.74085	836,130	4.24	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,715.73000	2.71573	2,496,960	4.25	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			727.27000	0.72727	821,090	4.25	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,981.03000	4.98103	4,709,180	4.77	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			282.58000	0.28258	323,320	4.77	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			2,223.75000	2.22375	2,024,340	4.12	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			913.53000	0.91353	1,026,710	4.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,695.47000	2.69547	2,477,430	4.24	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			734.03000	0.73403	828,580	4.24	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			846.86000	0.84686	945,840	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,955.04000	2.95504	2,734,110	4.18	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			840.71000	0.84071	939,080	4.18	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,917.33000	2.91733	2,697,630	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			853.05000	0.85305	952,650	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,936.17000	2.93617	2,715,850	4.17	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/05/2024	Bond Future	8.00	Call		740.57000	0.74057	640,850	3.11	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,552.14000	2.55214	2,777,690	3.11	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		749.24000	0.74924	648,720	3.11	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,536.69000	2.53669	2,761,440	3.11	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		731.97000	0.73197	633,050	3.11	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,567.66000	2.56766	2,794,010	3.11	0.00	0	
Total R186 Option											0.00	0	3,830
Total For R186											582,215,289.57	5,325	101,720
R197	On	04/05/2023	Bond Future			335.75607	335.75607	335.76065	335.76065		0.00	0	30
R197	On	03/08/2023	Bond Future			333.41462	333.41462	333.41997	333.41997		0.00	0	
R197	On	02/11/2023	Bond Future			340.23207	340.23207	340.23761	340.23761		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			249.40747	249.40747	248.32301	248.32301		0.00	0	4,960
R202	On	03/08/2023	Bond Future			249.58064	249.58064	248.47503	248.47503		0.00	0	460
R202	On	02/11/2023	Bond Future			254.68385	254.68385	253.55571	253.55571		0.00	0	
R202	On	01/02/2024	Bond Future			255.17065	255.17065	254.02146	254.02146		0.00	0	
R202	On	02/05/2024	Bond Future			260.26788	260.26788	259.09485	259.09485		0.00	0	
Total R202 Future											0.00	0	5,420
Total For R202											0.00	0	5,420
R2030	On	04/05/2023	Bond Future			10.20231	91.60495	10.18802	91.66873	8.18	740,626,020.75	8,085	85,200
R2030	On	03/08/2023	Bond Future			10.32018	89.40224	10.30513	89.46728	8.82	5,900,547.84	66	11,900
R2030	On	02/11/2023	Bond Future			10.42616	91.20970	10.41031	91.27609	8.25	3,101,129.80	34	
R2030	On	01/02/2024	Bond Future			10.52583	89.12119	10.50908	89.18907	8.20	0.00	0	
R2030	On	02/05/2024	Bond Future			10.66801	90.87845	10.65037	90.94742	7.72	0.00	0	
Total R2030 Future											749,627,698.39	8,185	97,100
R2030	On	04/05/2023	Bond Future	12.57	Call		9,894.66000	9.89466	9,830,700	10.93	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		6,215.02000	6.21502	6,151,550	10.09	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		2,736.52000	2.73652	2,779,790	7.50	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		7,852.80000	7.85280	7,788,830	10.65	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		44.13000	0.04413	43,940	10.65	0.00	0	1,000
R2030	On	04/05/2023	Bond Future	12.50	Call		9,627.32000	9.62732	9,563,340	10.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		14.57000	0.01457	14,370	10.93	0.00	0	400
R2030	On	04/05/2023	Bond Future	10.54	Call		2,277.90000	2.27790	2,225,730	8.58	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		11.85000	0.01185	11,670	10.93	0.00	0	300
R2030	On	04/05/2023	Bond Future	10.65	Call		2,631.28000	2.63128	2,576,650	8.74	0.00	0	300
R2030	On	04/05/2023	Bond Future	10.65	Put		598.02000	0.59802	607,170	8.74	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call		5,132.01000	5.13201	5,069,500	9.71	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	11.34	Put			169.33000	0.16933	170,600	9.71		0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			1,915.92000	1.91592	1,866,930	8.41		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			99.07000	0.09907	99,380	10.09		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			2,215.80000	2.21580	2,164,130	8.55		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			748.75000	0.74875	760,860	8.55		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,246.77000	2.24677	2,194,850	8.56		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			736.00000	0.73600	747,860	8.56		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			887.57000	0.88757	902,360	8.41		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			723.44000	0.72344	735,050	8.58		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			520.00000	0.52000	495,110	7.60		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			2,365.50000	2.36550	2,404,390	7.60		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			885.32000	0.88532	851,290	7.85		0.00	0	1.0%
R2030 On 04/05/2023 Bond Future	10.00	Put			1,729.86000	1.72986	1,759,610	7.85		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			43.97000	0.04397	39,950	7.26		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			5,408.16000	5.40816	5,467,920	7.26		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			296.01000	0.29601	278,850	7.43		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			3,063.59000	3.06359	3,110,210	7.43		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			385.32000	0.38532	364,810	7.50		0.00	0	4%
R2030 On 03/08/2023 Bond Future	12.59	Put			164.80000	0.16480	166,310	10.71		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Call			2,324.86000	2.32486	2,283,170	8.94		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Put			1,915.87000	1.91587	1,939,220	8.94		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,969.01000	2.96901	2,922,410	9.15		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.36	Call			5,131.79000	5.13179	5,075,210	9.83		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,493.50000	1.49350	1,511,940	9.15		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,065.91000	5.06591	5,009,540	9.81		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			729.33000	0.72933	738,000	9.81		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			714.05000	0.71405	722,510	9.83		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,390.71000	9.39071	9,327,180	10.71		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			10,448.03000	10.44803	10,383,860	10.71		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			102.24000	0.10224	103,110	10.71		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			5,098.82000	5.09882	5,042,350	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			721.65000	0.72165	730,220	9.82		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,480.78000	3.48078	3,434,970	8.49		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,784.48000	1.78448	1,805,060	8.49		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			0.00000	0.00000	1,006,470	7.84	805,176.00		800	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			0.00000	0.00000	4,682,910	7.84	0.00		0	
R2030 On 02/11/2023 Bond Future	10.07	Call			0.00000	0.00000	1,749,730	7.99	1,399,784.00		800	8%
R2030 On 02/11/2023 Bond Future	11.57	Put			0.00000	0.00000	980,740	9.13	784,592.00		800	8%
R2030 On 02/11/2023 Bond Future	10.80	Call			3,427.94000	3.42794	3,382,440	8.47	0.00		0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,813.50000	1.81350	1,834,390	8.47	0.00		0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
R2030	On	02/11/2023	Bond Future	10.81	Call		3,454.32000	3.45432	3,408,660	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		0.00000	0.00000	3,256,580	7.99	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,798.94000	1.79894	1,819,670	8.48	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		0.00000	0.00000	5,612,340	9.13	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		0.00000	0.00000	3,792,430	7.93	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		4,845.28000	4.84528	4,795,280	8.84	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,670.55000	1.67055	1,688,430	8.84	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		4,956.32000	4.95632	4,905,860	8.87	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		0.00000	0.00000	1,178,580	7.73	471,432.00	400	40
R2030	On	01/02/2024	Bond Future	9.57	Put		0.00000	0.00000	5,157,950	7.73	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,717.43000	1.71743	1,688,090	7.86	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		4,104.59000	4.10459	4,143,130	7.86	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		0.00000	0.00000	999,160	9.50	399,664.00	400	40
R2030	On	01/02/2024	Bond Future	10.07	Call		0.00000	0.00000	1,921,760	7.93	768,704.00	400	40
R2030	On	01/02/2024	Bond Future	11.36	Call		4,984.43000	4.98443	4,933,860	8.88	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,616.25000	1.61625	1,633,560	8.88	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,012.28000	5.01228	4,961,600	8.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,605.47000	1.60547	1,622,670	8.89	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		0.00000	0.00000	7,099,600	9.50	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,626.78000	1.62678	1,644,200	8.87	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,903.71000	4.90371	4,946,540	7.24	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,553.16000	1.55316	1,526,860	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,876.89000	4.87689	4,919,560	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,567.37000	1.56737	1,540,930	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,850.16000	4.85016	4,892,690	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,539.02000	1.53902	1,512,880	7.24	0.00	0	
Total R2030 Option											4,629,352.00	3,600	14,80
Total For R2030											754,257,050.39	11,785	111,95
R2032	On	04/05/2023	Bond Future			10.79970	86.51658	10.80108	86.50957	10.53	46,718,953.20	540	184,14
R2032	On	03/08/2023	Bond Future			10.91777	88.22057	10.91921	88.21343	11.56	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.03463	85.84422	11.03613	85.83696	11.05	2,146,105.50	25	
R2032	On	01/02/2024	Bond Future			11.14390	87.64896	11.14545	87.64163	10.44	0.00	0	
R2032	On	02/05/2024	Bond Future			11.28525	85.22007	11.28693	85.21234	10.32	0.00	0	
Total R2032 Future											48,865,058.70	565	186,74
R2032	On	04/05/2023	Bond Future	9.80	Call		99.69000	0.09969	97,000	8.96	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		5,390.63000	5.39063	5,380,930	8.96	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		11.50000	0.01150	10,770	14.02	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.89	Call		1,861.84000	1.86184	1,854,130	10.79	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put		1,095.54000	1.09554	1,081,590	11.11	0.00	0	70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/05/2023 Bond Future	10.69	Call			1,312.64000	1.31264	1,304,600	10.42		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			4,276.16000	4.27616	4,264,610	9.30		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			3,503.60000	3.50360	3,498,810	11.68		0.00	0	40
R2032 On 04/05/2023 Bond Future	11.37	Put			676.41000	0.67641	664,610	11.68		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			12,094.90000	12.09490	12,101,180	14.02		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			1,432.42000	1.43242	1,417,670	10.77		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			538.49000	0.53849	531,860	9.72		0.00	0	50
R2032 On 04/05/2023 Bond Future	10.89	Put			1,411.65000	1.41165	1,396,930	10.79		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			2,202.15000	2.20215	2,194,900	11.00		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			1,199.35000	1.19935	1,185,090	11.00		0.00	0	13,00
R2032 On 04/05/2023 Bond Future	11.06	Call			2,397.78000	2.39778	2,390,840	11.11		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,143.78000	1.14378	1,135,790	10.29		0.00	0	40
R2032 On 04/05/2023 Bond Future	10.62	Put			2,070.30000	2.07030	2,055,300	10.29		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,879.44000	1.87944	1,864,390	10.42		0.00	0	50
R2032 On 04/05/2023 Bond Future	10.87	Call			1,802.65000	1.80265	1,794,880	10.76		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			1,453.44000	1.45344	1,438,660	10.76		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,832.14000	1.83214	1,824,400	10.77		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			122.39000	0.12239	119,310	9.04		0.00	0	6,50
R2032 On 04/05/2023 Bond Future	9.85	Put			5,139.07000	5.13907	5,128,980	9.04		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			237.92000	0.23792	233,380	9.30		0.00	0	70
R2032 On 04/05/2023 Bond Future	10.30	Put			3,134.82000	3.13482	3,121,180	9.72		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			945.51000	0.94551	937,720	10.13		0.00	0	70
R2032 On 04/05/2023 Bond Future	10.53	Put			2,337.44000	2.33744	2,322,640	10.13		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,300.86000	5.30086	5,298,580	12.42		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,260.64000	1.26064	1,251,220	12.42		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			522.11000	0.52211	518,400	10.96		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.90	Put			1,107.41000	1.10741	1,098,500	12.58		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,338.98000	1.33898	1,334,080	11.00		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	9.60	Put			7,408.62000	7.40862	7,397,770	10.96		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			4,484.59000	4.48459	4,472,550	11.00		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,265.94000	5.26594	5,263,620	12.41		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,272.27000	1.27227	1,262,810	12.41		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,335.65000	5.33565	5,333,400	12.43		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,248.91000	1.24891	1,239,520	12.43		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			5,795.69000	5.79569	5,793,920	12.58		0.00	0	5,00
R2032 On 02/11/2023 Bond Future	11.24	Call			3,704.06000	3.70406	3,701,900	11.28		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,724.42000	2.72442	2,715,000	11.28		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			3,648.07000	3.64807	3,645,870	11.26		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,763.88000	2.76388	2,754,420	11.26		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			3,676.02000	3.67602	3,673,840	11.27		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032	On	02/11/2023	Bond Future	11.23	Put		2,744.09000	2.74409	2,734,650	11.27		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,438.77000	5.43877	5,438,570	10.96		0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,281.67000	2.28167	2,274,140	10.96		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,469.59000	5.46959	5,469,410	10.97		0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,267.52000	2.26752	2,260,010	10.97		0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,348.16000	1.34816	1,346,100	9.86		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put		2,253.15000	2.25315	2,245,660	10.98		0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,000.61000	8.00061	8,001,900	11.72		0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,388.82000	1.38882	1,382,780	11.72		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		2,604.15000	2.60415	2,602,420	10.08		0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,944.29000	6.94429	6,934,900	9.86		0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		4,452.10000	4.45210	4,443,040	10.08		0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,500.16000	5.50016	5,500,000	10.98		0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,243.79000	2.24379	2,242,680	9.86		0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,725.49000	5.72549	5,716,650	9.86		0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,261.84000	2.26184	2,260,740	9.87		0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,695.07000	5.69507	5,686,240	9.87		0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,225.82000	2.22582	2,224,710	9.86		0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,756.04000	5.75604	5,747,200	9.86		0.00	0	
Total R2032 Option												0.00	0	35,95
Total For R2032												48,865,058.70	565	222,73
R2035	On	04/05/2023	Bond Future			11.25759	86.30128	11.31037	85.99944	13.13		58,684,870.40	680	158,96
R2035	On	03/08/2023	Bond Future			11.37604	88.00108	11.43095	87.69327	13.47		0.00	0	6,76
R2035	On	02/11/2023	Bond Future			11.49630	85.27564	11.55343	84.96168	13.39		10,488,903.72	123	
R2035	On	01/02/2024	Bond Future			11.61374	87.06819	11.67324	86.74772	13.17		0.00	0	
R2035	On	02/05/2024	Bond Future			11.74910	84.28075	11.81113	83.95364	12.67		0.00	0	
Total R2035 Future												69,173,774.12	803	165,72
R2035	On	04/05/2023	Bond Future	9.85	Call		51.53000	0.05153	58,930	11.87		0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		8,996.61000	8.99661	8,702,170	11.87		0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,926.96000	4.92696	4,671,990	12.19		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		9,874.64000	9.87464	10,161,510	16.10		0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		101.43000	0.10143	86,460	16.10		0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,713.92000	3.71392	3,918,950	14.00		0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		985.08000	0.98508	888,270	14.00		0.00	0	1,03
R2035	On	04/05/2023	Bond Future	11.87	Call		3,994.42000	3.99442	4,206,870	14.11		0.00	0	
R2035	On	04/05/2023	Bond Future	11.87	Put		885.74000	0.88574	796,350	14.11		0.00	0	71
R2035	On	04/05/2023	Bond Future	12.46	Call		6,557.54000	6.55754	6,816,960	15.02		0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		345.46000	0.34546	303,040	15.02		0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call		1,667.98000	1.66798	1,796,500	13.05		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2035 On 04/05/2023 Bond Future	11.20	Put			2,300.92000	2.30092	2,127,600	13.05		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,695.57000	1.69557	1,825,490	13.07		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			2,270.89000	2.27089	2,098,970	13.07		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,723.42000	1.72342	1,854,730	13.08		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			2,241.17000	2.24117	2,070,640	13.08		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			485.14000	0.48514	537,040	12.25		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,678.80000	4.67880	4,428,860	12.25		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			1,283.52000	1.28352	1,391,190	12.83		0.00	0	71
R2035 On 04/05/2023 Bond Future	10.42	Call			300.23000	0.30023	335,390	12.05		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			5,602.90000	5.60290	5,336,220	12.05		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			427.18000	0.42718	474,050	12.19		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,787.48000	2.78748	2,593,310	12.83		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,586.51000	1.58651	1,710,850	13.01		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			2,392.65000	2.39265	2,215,150	13.01		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,925.42000	1.92542	1,814,930	14.12		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,006.78000	5.00678	5,204,820	14.13		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,908.58000	1.90858	1,798,810	14.13		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,934.27000	4.93427	5,130,860	14.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,942.18000	1.94218	1,830,960	14.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,970.59000	4.97059	5,167,910	14.12		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			0.00000	0.00000	6,708,970	12.60		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			0.00000	0.00000	2,749,550	13.00	1,099,820.00		400	40
R2035 On 02/11/2023 Bond Future	11.42	Call			3,404.40000	3.40440	3,553,160	13.30		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			0.00000	0.00000	4,859,550	13.00		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,140.27000	4.14027	3,975,070	13.30		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,432.35000	3.43235	3,581,850	13.31		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,112.75000	4.11275	3,948,290	13.31		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			0.00000	0.00000	1,678,650	12.60	671,460.00		400	40
R2035 On 02/11/2023 Bond Future	12.85	Call			0.00000	0.00000	8,493,510	15.02		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			0.00000	0.00000	1,480,010	15.02	592,004.00		400	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,376.83000	3.37683	3,524,850	13.29		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,168.21000	4.16821	4,002,270	13.29		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			0.00000	0.00000	2,083,920	12.47	833,568.00		400	40
R2035 On 01/02/2024 Bond Future	10.62	Put			0.00000	0.00000	7,701,560	12.47		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			0.00000	0.00000	3,097,860	12.68	1,239,144.00		400	40
R2035 On 01/02/2024 Bond Future	12.18	Put			3,282.63000	3.28263	3,155,840	13.60		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			5,975.54000	5.97554	6,169,760	13.61		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			0.00000	0.00000	5,825,200	12.68		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,263.71000	3.26371	3,137,460	13.61		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,007.95000	6.00795	6,202,730	13.62		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 01/02/2024 Bond Future	12.20	Put			3,244.89000	3.24489	3,119,200	13.62		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			0.00000	0.00000	10,694,240	14.96		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			0.00000	0.00000	1,508,790	14.96	603,516.00		400	40
R2035 On 01/02/2024 Bond Future	12.18	Call			5,943.17000	5.94317	6,136,850	13.60		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			3,023.22000	3.02322	3,153,730	12.10		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,381.96000	6.38196	6,185,360	12.10		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			3,044.95000	3.04495	3,176,090	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,348.12000	6.34812	6,152,150	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			3,066.77000	3.06677	3,198,530	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,314.43000	6.31443	6,119,080	12.11		0.00	0	
Total R2035 Option										5,039,512.00	2,400	8,380
Total For R2035										74,213,286.12	3,203	174,100
R2037 On 04/05/2023 Bond Future			11.50331	81.78530	11.56130	81.45157		14.12	76,387,470.20		934	62,600
R2037 On 03/08/2023 Bond Future			11.62872	79.13877	11.68900	78.79847		15.29	0.00		0	74,000
R2037 On 02/11/2023 Bond Future			11.74357	80.73881	11.80614	80.39162		14.46	0.00		0	
R2037 On 01/02/2024 Bond Future			11.85506	78.18000	11.92006	77.82562		15.04	0.00		0	
R2037 On 02/05/2024 Bond Future			11.99264	79.72042	12.06027	79.35880		13.75	0.00		0	
Total R2037 Future										76,387,470.20	934	136,700
R2037 On 04/05/2023 Bond Future	11.31	Call			1,285.06000	1.28506	1,407,050	13.43		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Put			1,441.47000	1.44147	1,301,700	14.17		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			2,781.52000	2.78152	2,568,230	13.42		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			3,267.59000	3.26759	3,483,390	14.44		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			1,138.07000	1.13807	1,020,140	14.44		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Call			11,184.33000	11.18433	11,508,010	17.41		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			59.51000	0.05951	49,460	17.41		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			3,863.76000	3.86376	3,610,680	13.09		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			1,261.32000	1.26132	1,381,760	13.42		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			2,746.30000	2.74630	2,534,560	13.43		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			1,309.05000	1.30905	1,432,600	13.45		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,711.39000	2.71139	2,501,210	13.45		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			2,681.70000	2.68170	2,875,660	14.17		0.00	0	40
R2037 On 04/05/2023 Bond Future	10.95	Call			604.99000	0.60499	675,030	12.99		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			4,229.20000	4.22920	3,965,510	12.99		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			727.46000	0.72746	808,110	13.09		0.00	0	40
R2037 On 03/08/2023 Bond Future	12.12	Call			4,580.19000	4.58019	4,789,000	15.85		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,208.74000	2.20874	2,077,250	15.85		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			4,615.14000	4.61514	4,824,780	15.87		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,189.92000	2.18992	2,059,260	15.87		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			546.48000	0.54648	593,560	14.08		0.00	0	1,800

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/08/2023	Bond Future	10.30	Put		8,966.36000	8.96636	8,673,140	14.08	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,650.18000	4.65018	4,860,650	15.88	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,171.25000	2.17125	2,041,420	15.88	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,470.71000	1.47071	1,573,020	14.36	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,492.18000	5.49218	5,254,190	14.36	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,128.77000	3.12877	3,286,110	13.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,450.92000	4.45092	4,261,070	13.98	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,075.39000	3.07539	3,231,050	13.95	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,511.02000	4.51102	4,319,490	13.95	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,102.02000	3.10202	3,258,530	13.97	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,480.88000	4.48088	4,290,200	13.97	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,711.00000	5.71100	5,920,170	15.40	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,581.35000	3.58135	3,436,140	15.40	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,742.92000	5.74292	5,952,710	15.41	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,561.12000	3.56112	3,416,530	15.41	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,679.43000	5.67943	5,887,980	15.39	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,601.98000	3.60198	3,456,150	15.39	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,564.18000	6.56418	6,347,950	13.12	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,118.92000	3.11892	3,265,000	13.13	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,529.68000	6.52968	6,314,140	13.13	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,141.25000	3.14125	3,288,030	13.14	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,495.31000	6.49531	6,280,470	13.14	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,096.67000	3.09667	3,242,060	13.12	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											76,387,470.20	934	142,94
R2040	On	04/05/2023	Bond Future			11.56991	83.57677	11.68440	82.86759	15.01	0.00	0	51,27
R2040	On	03/08/2023	Bond Future			11.69053	80.71508	11.80945	79.99193	16.29	1,937,161.92	24	95,82
R2040	On	02/11/2023	Bond Future			11.80066	82.34699	11.92397	81.60924	15.41	6,917,147.16	84	
R2040	On	01/02/2024	Bond Future			11.90739	79.57170	12.03538	78.81851	15.99	0.00	0	
R2040	On	02/05/2024	Bond Future			12.03815	81.13926	12.17113	80.37100	14.67	0.00	0	
Total R2040 Future											8,854,309.08	108	147,10
R2040	On	04/05/2023	Bond Future	10.17	Call		49.33000	0.04933	68,970	13.56	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		10,274.54000	10.27454	9,585,000	13.56	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		144.27000	0.14427	107,770	18.02	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		1,414.20000	1.41420	1,697,400	14.47	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		1,291.63000	1.29163	1,056,790	15.55	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call		611.27000	0.61127	769,150	13.91	0.00	0	68
R2040	On	04/05/2023	Bond Future	10.92	Put		5,389.95000	5.38995	4,809,240	13.77	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call		6,745.22000	6.74522	7,359,980	16.87	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 Interr
R2040 On 04/05/2023 Bond Future	12.78	Put			425.05000	0.42505	330,630	16.87		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			9,948.48000	9.94848	10,621,160	18.02		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			1,388.62000	1.38862	1,668,500	14.45		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			3,041.23000	3.04123	2,611,930	14.45		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			3,003.35000	3.00335	2,577,370	14.47		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,545.98000	1.54598	1,845,800	14.55		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,818.95000	2.81895	2,409,590	14.55		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			3,492.39000	3.49239	3,966,730	15.55		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			275.04000	0.27504	360,510	13.56		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,497.49000	6.49749	5,873,780	13.56		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			464.31000	0.46431	592,780	13.77		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,799.73000	4.79973	4,248,430	13.91		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,363.32000	1.36332	1,639,870	14.44		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			3,079.48000	3.07948	2,646,850	14.44		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,374.97000	2.37497	2,110,380	16.66		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,778.36000	4.77836	5,233,420	16.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,415.94000	2.41594	2,147,850	16.63		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,815.35000	4.81535	5,272,170	16.64		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,395.37000	2.39537	2,129,040	16.64		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,852.45000	4.85245	5,311,010	16.66		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,179.21000	3.17921	3,512,660	14.93		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,140.53000	5.14053	4,736,230	14.93		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,124.19000	3.12419	3,454,070	14.91		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,209.05000	5.20905	4,801,180	14.91		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,151.64000	3.15164	3,483,310	14.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,174.69000	5.17469	4,768,610	14.92		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,023.24000	4.02324	3,714,710	16.10		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,805.01000	5.80501	6,251,010	16.11		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,000.15000	4.00015	3,692,960	16.11		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,738.52000	5.73852	6,181,820	16.09		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,046.46000	4.04646	3,736,570	16.09		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,771.73000	5.77173	6,216,390	16.10		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,540.48000	3.54048	3,871,450	14.11		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,863.36000	6.86336	6,426,070	14.11		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,565.01000	3.56501	3,897,450	14.11		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,826.78000	6.82678	6,390,960	14.11		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,516.02000	3.51602	3,845,520	14.10		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,900.09000	6.90009	6,461,330	14.10		0.00	0	
Total R2040 Option										0.00	0	3,95

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 R2040										8,854,309.08	108	151,05
R2044 On 04/05/2023 Bond Future			11.62110	80.00827	11.73034	79.32252		16.10		160,016.54	2	55,68
R2044 On 03/08/2023 Bond Future			11.73640	77.20154	11.84978	76.50228		17.51		0.00	0	21,47
R2044 On 02/11/2023 Bond Future			11.84144	78.76240	11.95891	78.04900		16.59		0.00	0	
R2044 On 01/02/2024 Bond Future			11.94307	76.03688	12.06486	75.30868		16.87		0.00	0	
R2044 On 02/05/2024 Bond Future			12.06691	77.53475	12.19336	76.79188		15.53		0.00	0	
Total R2044 Future										160,016.54	2	77,12
R2044 On 04/05/2023 Bond Future	11.43	Put			3,263.29000	3.26329	2,836,780	15.52		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			2,290.72000	2.29072	2,649,970	16.10		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			2,168.37000	2.16837	1,841,870	16.10		0.00	0	4,42
R2044 On 04/05/2023 Bond Future	12.00	Call			3,192.84000	3.19284	3,623,450	16.58		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			1,542.67000	1.54267	1,287,530	16.58		0.00	0	4,42
R2044 On 04/05/2023 Bond Future	12.25	Call			4,208.61000	4.20861	4,700,360	17.06		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Call			1,303.76000	1.30376	1,556,700	15.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,343.84000	3.34384	2,911,030	15.49		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			1,328.35000	1.32835	1,584,440	15.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,303.39000	3.30339	2,873,730	15.50		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			1,353.20000	1.35320	1,612,440	15.52		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			1,080.92000	1.08092	886,920	17.06		0.00	0	1,78
R2044 On 03/08/2023 Bond Future	11.75	Put			3,794.04000	3.79404	3,440,930	17.10		0.00	0	3,01
R2044 On 03/08/2023 Bond Future	12.00	Call			3,999.93000	3.99993	4,394,220	17.51		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			3,089.64000	3.08964	2,784,670	17.51		0.00	0	4,71
R2044 On 03/08/2023 Bond Future	12.15	Call			4,529.89000	4.52989	4,951,150	17.77		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,728.63000	2.72863	2,450,630	17.77		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			4,566.21000	4.56621	4,989,210	17.79		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,706.18000	2.70618	2,429,920	17.79		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			4,602.43000	4.60243	5,027,170	17.80		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,683.71000	2.68371	2,409,190	17.80		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			3,179.22000	3.17922	3,525,370	17.10		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,090.29000	3.09029	3,400,990	16.03		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,558.96000	5.55896	5,156,260	16.03		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,117.68000	3.11768	3,430,100	16.04		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,522.85000	5.52285	5,121,870	16.04		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,063.01000	3.06301	3,372,000	16.02		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,595.27000	5.59527	5,190,860	16.02		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,299.29000	4.29929	3,988,530	16.90		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			5,532.56000	5.53256	5,951,350	16.91		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,274.30000	4.27430	3,964,890	16.91		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			5,565.63000	5.56563	5,985,750	16.92		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.29	Put			4,249.74000	4.24974	3,941,660	16.92		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			5,499.84000	5.49984	5,917,280	16.90		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3,625.18000	3.62518	3,947,920	14.96		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,906.16000	6.90616	6,486,030	14.96		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3,650.53000	3.65053	3,974,710	14.97		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,868.99000	6.86899	6,450,300	14.97		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,675.63000	3.67563	4,001,250	14.98		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,831.65000	6.83165	6,414,400	14.98		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										160,016.54	2	95,60
R2048 On 04/05/2023 Bond Future			11.50068	79.21043	11.60963	78.50195		16.80		1,267,366.88	16	235,18
R2048 On 03/08/2023 Bond Future			11.60234	80.77050	11.71524	80.04811		17.28		0.00	0	
R2048 On 02/11/2023 Bond Future			11.70429	77.96238	11.82129	77.22540		17.32		0.00	0	
R2048 On 01/02/2024 Bond Future			11.80309	79.60122	11.92439	78.84891		15.88		0.00	0	13,00
R2048 On 02/05/2024 Bond Future			11.91456	76.72962	12.04040	75.96213		15.60		0.00	0	
Total R2048 Future										1,267,366.88	16	248,18
R2048 On 04/05/2023 Bond Future	10.40	Call			142.78000	0.14278	189,030	15.21		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			8,696.21000	8.69621	8,033,980	15.21		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			898.07000	0.89807	1,097,690	15.68		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			4,312.86000	4.31286	3,804,000	15.68		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			1,422.16000	1.42216	1,695,980	16.02		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,263.75000	3.26375	2,829,090	16.02		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,448.56000	1.44856	1,725,690	16.04		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,222.97000	3.22297	2,791,620	16.04		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,475.37000	1.47537	1,755,830	16.06		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,182.69000	3.18269	2,754,670	16.06		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			5,039.38000	5.03938	5,488,620	17.88		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,664.71000	2.66471	2,391,560	17.88		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			5,077.69000	5.07769	5,528,640	17.89		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,643.05000	2.64305	2,371,610	17.89		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			5,001.36000	5.00136	5,448,880	17.86		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,686.75000	2.68675	2,411,880	17.86		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,311.81000	3.31181	3,642,940	16.64		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,497.17000	5.49717	5,091,320	16.64		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,339.96000	3.33996	3,672,870	16.65		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,459.72000	5.45972	5,055,650	16.65		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,283.52000	3.28352	3,612,860	16.63		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,534.57000	5.53457	5,126,930	16.63		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			5,564.62000	5.56462	5,999,420	16.07		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048 On 01/02/2024 Bond Future	12.15	Put			4.19971000	4.19971	3,882,200	16.07	0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			5,599.13000	5.59913	6,035,360	16.08	0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,174.73000	4.17473	3,858,650	16.08	0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			5,530.48000	5.53048	5,963,850	16.05	0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,225.14000	4.22514	3,906,200	16.05	0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			3,434.90000	3.43490	3,760,400	14.88	0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			7,027.50000	7.02750	6,585,510	14.88	0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			3,460.65000	3.46065	3,787,730	14.89	0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			6,987.69000	6.98769	6,547,280	14.89	0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			3,409.24000	3.40924	3,733,170	14.88	0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			7,067.50000	7.06750	6,623,940	14.88	0.00	0	
Total R2048 Option									0.00	0	3,00
Total For R2048									1,267,366.88	16	251,18
R209 On 04/05/2023 Bond Future			11.28171	66.88512	11.34460	66.56913		14.85	26,754,048.00	400	19,63
R209 On 03/08/2023 Bond Future			11.38848	68.20249	11.45363	67.88024		15.27	0.00	0	1,63
R209 On 02/11/2023 Bond Future			11.49346	66.42986	11.56095	66.10119		15.14	151,925,089.82	2,287	1,56
R209 On 01/02/2024 Bond Future			11.59163	67.82642	11.66155	67.49089		14.94	0.00	0	
R209 On 02/05/2024 Bond Future			11.71303	66.01454	11.78561	65.67218		14.34	0.00	0	
Total R209 Future									178,679,137.82	2,687	22,88
R209 On 04/05/2023 Bond Future	10.00	Call			65.48000	0.06548	77,090	13.42	0.00	0	50
R209 On 04/05/2023 Bond Future	10.00	Put			7,306.37000	7.30637	7,001,990	13.42	0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Call			279.86000	0.27986	321,200	13.42	0.00	0	4,50
R209 On 04/05/2023 Bond Future	10.50	Put			4,705.53000	4.70553	4,430,880	13.42	0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			920.62000	0.92062	1,023,640	14.03	1,279,550.00	1,250	2,50
R209 On 04/05/2023 Bond Future	11.09	Put			2,389.11000	2.38911	2,189,450	14.17	0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			1,117.52000	1.11752	1,235,340	14.19	0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			2,358.45000	2.35845	2,160,280	14.19	0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			1,138.51000	1.13851	1,257,830	14.20	0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			2,328.08000	2.32808	2,131,410	14.20	0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			2,678.26000	2.67826	2,465,290	14.03	0.00	0	8,20
R209 On 04/05/2023 Bond Future	11.50	Call			2,130.19000	2.13019	2,307,220	14.85	2,884,025.00	1,250	2,20
R209 On 04/05/2023 Bond Future	11.50	Put			1,358.37000	1.35837	1,219,410	14.85	0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			5,723.19000	5.72319	5,999,070	16.64	0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			276.23000	0.27623	236,120	16.64	295,150.00	1,250	9,70
R209 On 04/05/2023 Bond Future	11.09	Call			1,096.75000	1.09675	1,213,080	14.17	0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Call			4,168.79000	4.16879	4,373,360	15.95	0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Put			1,784.17000	1.78417	1,666,490	15.95	0.00	0	
R209 On 03/08/2023 Bond Future	10.70	Call			1,145.65000	1.14565	1,236,660	14.28	0.00	0	1,80
R209 On 03/08/2023 Bond Future	10.70	Put			5,011.35000	5.01135	4,780,110	14.28	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	11.93	Call		4,106.65000	4.10665	4,309,660	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,815.75000	1.81575	1,696,510	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,137.68000	4.13768	4,341,480	15.94	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,799.89000	1.79989	1,681,440	15.94	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		409.63000	0.40963	449,940	14.06	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		8,152.08000	8.15208	7,870,140	14.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,745.90000	2.74590	2,897,780	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,780.83000	3.78083	3,604,040	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,699.32000	2.69932	2,849,590	14.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,833.54000	3.83354	3,655,140	14.65	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,722.67000	2.72267	2,873,740	14.66	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,807.22000	3.80722	3,629,620	14.66	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,161.34000	5.16134	5,365,260	15.38	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,927.85000	2.92785	2,796,240	15.38	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,104.66000	5.10466	5,307,410	15.36	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,962.39000	2.96239	2,829,610	15.36	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,132.86000	5.13286	5,336,190	15.37	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,944.95000	2.94495	2,812,750	15.37	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,672.71000	5.67271	5,470,300	13.84	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,758.21000	2.75821	2,898,810	13.84	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,642.38000	5.64238	5,440,620	13.84	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,719.15000	2.71915	2,858,440	13.83	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,703.18000	5.70318	5,500,110	13.83	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,738.64000	2.73864	2,878,590	13.84	0.00	0	
Total R209 Option											4,458,725.00	3,750	31,35
Total For R209											183,137,862.82	6,437	54,23
R210	On	04/05/2023	Bond Future			223.26041	223.26041	222.85238	222.85238		0.00	0	30
R210	On	03/08/2023	Bond Future			227.71175	227.71175	227.29550	227.29550		0.00	0	30
R210	On	02/11/2023	Bond Future			229.22513	229.22513	228.80155	228.80155		0.00	0	
R210	On	01/02/2024	Bond Future			234.09258	234.09258	233.66027	233.66027		0.00	0	
R210	On	02/05/2024	Bond Future			235.55355	235.55355	235.11315	235.11315		0.00	0	
Total R210 Future											0.00	0	60
Total For R210											0.00	0	60
R213	On	04/05/2023	Bond Future			10.57316	82.63009	10.56923	82.64811	9.68	0.00	0	33,97
R213	On	03/08/2023	Bond Future			10.68569	84.25758	10.68158	84.27595	10.37	0.00	0	
R213	On	02/11/2023	Bond Future			10.80127	82.40807	10.79695	82.42688	9.97	16,151,981.72	196	97
R213	On	01/02/2024	Bond Future			10.91327	84.14015	10.90872	84.15943	9.46	0.00	0	
R213	On	02/05/2024	Bond Future			11.04929	82.24760	11.04458	82.26699	9.27	0.00	0	
Total R213 Future											16,151,981.72	196	34,85

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R213	On	04/05/2023	Bond Future	10.73	Call		1,842.97000	1.84297	1,822,210	10.07		0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put		1,109.97000	1.10997	1,107,230	10.07		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call		1,871.22000	1.87122	1,850,390	10.08		0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put		1,092.91000	1.09291	1,090,100	10.08		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call		1,899.81000	1.89981	1,878,910	10.10		0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put		1,076.21000	1.07621	1,073,330	10.10		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		5,001.13000	5.00113	4,981,080	11.27		0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		940.44000	0.94044	938,760	11.27		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		5,033.78000	5.03378	5,013,720	11.28		0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		931.23000	0.93123	929,540	11.28		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call		4,968.52000	4.96852	4,948,490	11.26		0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		949.73000	0.94973	948,070	11.26		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,166.35000	2.16635	2,168,580	10.30		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		3,541.70000	3.54170	3,525,070	10.31		0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,150.29000	2.15029	2,152,470	10.31		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		3,568.33000	3.56833	3,551,670	10.32		0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,134.33000	2.13433	2,136,480	10.32		0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		3,515.14000	3.51514	3,498,560	10.30		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		5,107.10000	5.10710	5,089,770	10.07		0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,839.23000	1.83923	1,841,180	10.07		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		5,135.50000	5.13550	5,118,140	10.08		0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,827.40000	1.82740	1,829,320	10.08		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		5,163.94000	5.16394	5,146,560	10.09		0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,815.64000	1.81564	1,817,540	10.09		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		5,061.49000	5.06149	5,070,390	8.84		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,893.35000	1.89335	1,882,800	8.84		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		5,033.90000	5.03390	5,042,740	8.84		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,861.86000	1.86186	1,851,410	8.83		0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		5,088.85000	5.08885	5,097,790	8.83		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,877.73000	1.87773	1,867,240	8.84		0.00	0	
Total R213 Option												0.00	0	
Total For R213												16,151,981.72	196	34,85
R214	On	04/05/2023	Bond Future			11.43445	64.01703	11.53297	63.49916	16.46		0.00	0	22,81
R214	On	03/08/2023	Bond Future			11.53422	65.27791	11.63613	64.74982	16.95		0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.63439	63.29855	11.73981	62.75979	16.92		0.00	0	
R214	On	01/02/2024	Bond Future			11.73125	64.62910	11.84035	64.07910	16.54		0.00	0	
R214	On	02/05/2024	Bond Future			11.84090	62.60461	11.95385	62.04354	16.03		0.00	0	
Total R214 Future												0.00	0	25,83
R214	On	04/05/2023	Bond Future	11.36	Call		1,339.59000	1.33959	1,562,490	15.74		0.00	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
R214	On	04/05/2023	Bond Future	11.36	Put		2,253.27000	2.25327	1,958,300	15.74	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,363.28000	1.36328	1,588,670	15.76	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,223.57000	2.22357	1,931,090	15.76	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,387.20000	1.38720	1,615,070	15.78	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,194.17000	2.19417	1,904,170	15.78	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,416.43000	4.41643	4,761,360	17.63	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,856.61000	1.85661	1,673,450	17.63	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,448.68000	4.44868	4,794,820	17.64	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,840.70000	1.84070	1,658,750	17.64	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,384.25000	4.38425	4,727,950	17.61	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,872.66000	1.87266	1,688,270	17.61	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,275.25000	4.27525	3,983,500	16.52	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,800.53000	2.80053	3,048,850	16.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,246.67000	4.24667	3,956,230	16.53	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,824.50000	2.82450	3,074,120	16.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,218.05000	4.21805	3,928,910	16.54	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,776.46000	2.77646	3,023,470	16.52	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,867.95000	4.86795	5,191,560	16.71	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,395.71000	3.39571	3,169,320	16.71	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,896.18000	4.89618	5,220,790	16.73	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,375.76000	3.37576	3,150,370	16.73	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,924.71000	4.92471	5,250,310	16.74	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,356.16000	3.35616	3,131,760	16.74	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,570.17000	5.57017	5,259,290	15.50	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		3,118.93000	3.11893	3,366,930	15.48	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,631.79000	5.63179	5,318,720	15.48	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		3,140.49000	3.14049	3,389,590	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,600.91000	5.60091	5,288,940	15.49	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		3,162.13000	3.16213	3,412,320	15.50	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	25,83
Total for Bond											1,809,495,754.45	29,028	1,427,48
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
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			874.08600	874.08600	871.72400	871.72400				26,222,580.00	3	83
GOVI On 03/08/2023 GOVI			891.30200	891.30200	888.89300	888.89300				0.00	0	
GOVI On 02/11/2023 GOVI			909.31900	909.31900	906.86100	906.86100				0.00	0	
GOVI On 01/02/2024 GOVI			928.42200	928.42200	925.91400	925.91400				0.00	0	
GOVI On 02/05/2024 GOVI			946.79000	946.79000	944.23000	944.23000				0.00	0	
Total GOVI Future										26,222,580.00	3	83
GOVI On 04/05/2023 GOVI	852.86	Call			188,640.00000	18.86400	212,260,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			188,540.00000	18.85400	212,160,000			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			188,440.00000	18.84400	212,060,000			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	837.22	Call			516,730.00000	51.67300	540,820,000			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			516,630.00000	51.66300	540,720,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			516,830.00000	51.68300	540,920,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	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	Op Intert
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		210,510.00000	21.05100	235,090,000		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		210,410.00000	21.04100	234,990,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call		210,610.00000	21.06100	235,190,000		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		459,340.00000	45.93400	484,420,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		459,240.00000	45.92400	484,320,000		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		459,140.00000	45.91400	484,220,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		67,600.00000	6.76000	42,000,000		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		67,400.00000	6.74000	41,800,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		67,500.00000	6.75000	41,900,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											26,222,580.00	3	83
Total for GOVI											26,222,580.00	3	83
AL37	On	04/05/2023	Index Future			874.71700	874.71700	876.37200	876.37200		0.00	0	
AL37	On	03/08/2023	Index Future			891.94500	891.94500	893.63300	893.63300		0.00	0	
AL37	On	02/11/2023	Index Future			909.97500	909.97500	911.69700	911.69700		0.00	0	
AL37	On	01/02/2024	Index Future			929.09200	929.09200	930.85100	930.85100		0.00	0	
AL37	On	02/05/2024	Index Future			947.47300	947.47300	949.26400	949.26400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,005.14100	1,005.14100	1,004.85200	1,004.85200		0.00	0	
AL7T	On	03/08/2023	Index Future			1,024.93900	1,024.93900	1,024.64300	1,024.64300		0.00	0	
AL7T	On	02/11/2023	Index Future			1,045.65700	1,045.65700	1,045.35600	1,045.35600		0.00	0	
AL7T	On	01/02/2024	Index Future			1,067.62400	1,067.62400	1,067.31800	1,067.31800		0.00	0	
AL7T	On	02/05/2024	Index Future			1,088.74600	1,088.74600	1,088.43100	1,088.43100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			886.70000	886.70000	884.24900	884.24900		0.00	0	10
ALBI	On	03/08/2023	Index Future			904.16500	904.16500	901.66500	901.66500		0.00	0	
ALBI	On	02/11/2023	Index Future			922.44100	922.44100	919.89200	919.89200		0.00	0	
ALBI	On	01/02/2024	Index Future			941.82000	941.82000	939.21800	939.21800		0.00	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
ALBI On 02/05/2024 Index Future			960.45300	960.45300	957.79700	957.79700				0.00	0	
Total ALBI Future										0.00	0	10
Total For ALBI										0.00	0	10
IGOV On 04/05/2023 Index Future			323.95500	323.95500	322.73900	322.73900				0.00	0	65
IGOV On 03/08/2023 Index Future			330.41400	330.41400	329.17300	329.17300				0.00	0	
IGOV On 02/11/2023 Index Future			337.17000	337.17000	335.90400	335.90400				0.00	0	
IGOV On 01/02/2024 Index Future			344.32800	344.32800	343.03600	343.03600				0.00	0	
IGOV On 02/05/2024 Index Future			351.21400	351.21400	349.89500	349.89500				0.00	0	
Total IGOV Future										0.00	0	65
Total For IGOV										0.00	0	65
Total for Index										0.00	0	75
JIBAR F On 15/03/2023 Jibar Future			7.52500	92.47500	7.52500	92.47500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.72500	92.27500	7.73500	92.26500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.79000	92.21000	7.80000	92.20000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.91500	92.08500	7.92500	92.07500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.95000	92.05000	7.96000	92.04000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			8.04000	91.96000	8.04000	91.96000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.06000	91.94000	8.06000	91.94000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			8.08500	91.91500	8.05500	91.94500				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.06500	91.93500	8.03500	91.96500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			8.02000	91.98000	8.00000	92.00000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.98000	92.02000	7.96000	92.04000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.93500	92.06500	7.92500	92.07500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										1,835,718,334.45	29,031	1,429,48
ABCPI3 On 07/12/2023 Spot Bond			4.95000	327.55421	4.95000	327.47735				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.84486				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.40666				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.59500	101.74581	9.59500	101.71961				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.80000	88.70788	11.80000	88.67994				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.50869				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.97419				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.78640				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.98348				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	100.98561				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.44883				0.00	0	800,000,00
Total ABFN23 SPOT										0.00	0	800,000,00
Total For ABFN23										0.00	0	800,000,00
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.87702				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.47369				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	100.26108				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	100.77575				0.00	0	1,700,000,00
Total ABFN29 SPOT										0.00	0	1,700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN29										0.00	0	1,700,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.83414				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.60820				0.00	700,000,000	700,000,00
Total ABFN32 SPOT										0.00	700,000,000	700,000,00
Total For ABFN32										0.00	700,000,000	700,000,00
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.81949				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.91110				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.07700				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.48858				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.88269				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.73253				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.36116				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.99662				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.00827				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.46632				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.08568				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.08800				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.31149				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.22585				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.57561				0.00	0	200,000,00
Total ABFN51 SPOT										0.00	0	200,000,00
Total For ABFN51										0.00	0	200,000,00
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.28907				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.33083				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.43603				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.34316				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	99.81225				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.33201				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.34132				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	99.99999				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 24/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			244,000,000,000,000.00	42,440,000,000	82,000,000,00	
Total ABFN61 SPOT									14,000,000,000,000.00	42,440,000,000	82,000,000,00	
Total For ABFN61									14,000,000,000,000.00	42,440,000,000	82,000,000,00	
ABFN6: On 24/02/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	17,500,000,00	
Total ABFN62 SPOT									0.00	0	17,500,000,00	
Total For ABFN62									0.00	0	17,500,000,00	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.63476				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.92397				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.53229				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.86997				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.07859				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.25308				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.60545				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.67239				0.00	0	
Total ABJ05 SPOT										0.00	0	

Contract 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 ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.99000	7.99000	7.99000	161.76540			0.00	0	
Total ABKI04 SPOT									0.00	0	
Total For ABKI04									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	69.58541	100.00000	69.42274			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	165.71387			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.73900	4.73900	4.73900	214.79953			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.28000	5.28000	5.28000	234.29199			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN67 On 28/02/2023 Spot Bond			9.17500	9.17500	9.17500	100.00000			0.00	0	
Total ABN67 SPOT									0.00	0	
Total For ABN67									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.51000	8.51000	8.51000	108.32698			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.92500	106.58644	8.92500	106.56074			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.92000	109.66848	8.92000	109.64204			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.14500	105.15298	8.14500	105.12979			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS19 On 24/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000.00	60,000,000,000	166,000,000,000	
Total ABS19 SPOT								10,000,000,000,000.00	60,000,000,000	166,000,000,000	
Total For ABS19								10,000,000,000,000.00	60,000,000,000	166,000,000,000	
ABS7 On 11/09/2026 Spot Bond			9.26500	98.39009	9.26500	102.75339			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.82454	100.00000	18.08651				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.60000	328.40168	4.60000	328.32770				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.38500	11.38500	11.38500	100.88927				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.89209				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.85399				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.78953				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.22428				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.31797				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.68164				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.06789				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	101.13497				0.00	0	800,000.00
Total AGL03 SPOT										0.00	0	800,000.00
Total For AGL03										0.00	0	800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.99641				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA1 On 28/10/2025 Spot Bond					0.00000	103.66433				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.50469				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.65079				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.70181				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.81838				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.00964				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	100.97637				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A21 On 18/07/2026 Spot Bond					0.00000	100.99838				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A31 On 18/07/2026 Spot Bond			8.81000	97.78005	8.81000	97.75676				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B11 On 18/07/2026 Spot Bond					0.00000	101.03164				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C11 On 18/07/2026 Spot Bond					0.00000	101.14240				0.00	0	
Total AH2C11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.28063				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	100.91810				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.17410				0.00	491,600,000	122,900,000
Total AHF5A2 SPOT										0.00	491,600,000	122,900,000
Total For AHF5A2										0.00	491,600,000	122,900,000
AHF5A: On 21/08/2023 Spot Bond			9.70000	100.31881	9.70000	100.29332				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.28306				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.17976				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.18730				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	100.42249				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.58456				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.16742				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.17964				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.18716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.23960				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.28153				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.34724				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.18340				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.18059				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.19092				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.18735				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.62762				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.24520				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.56500	104.37052	8.56500	104.34637			3,426,000,000,000.00	400,000,000	5,816,000,000	
Total AIR02 SPOT									3,426,000,000,000.00	400,000,000	5,816,000,000	
Total For AIR02									3,426,000,000,000.00	400,000,000	5,816,000,000	
AIR04 On 29/05/2024 Spot Bond			10.41500	100.99242	10.41500	100.96410			0.00	0	50,000,000	
Total AIR04 SPOT									0.00	0	50,000,000	
Total For AIR04									0.00	0	50,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.98500	93.06865	11.98500	93.03872				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.32821				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.33839				0.00	0	1,100,000,00
Total AIRF03 SPOT										0.00	0	1,100,000,00
Total For AIRF03										0.00	0	1,100,000,00
AIRF04 On 05/12/2032 Spot Bond					0.00000	99.82934				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.86900	194.09124	6.86900	194.03574				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.57871				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.89383				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.99397				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.61508				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.17026				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASN02 On 07/12/2033 Spot Bond			5.63000	248.95237	5.63000	248.88942				0.00	0	
Total ASN02 SPOT										0.00	0	

Contract 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 ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.24000	215.91518	6.24000	215.85708				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.60900	206.42876	5.60900	206.37669				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.58000	114.06637	5.58000	114.03757				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.92358				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.97841				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.70095				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.33503				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	100.20768				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	100.17938				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.99970				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.56513				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.77808				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	102.46723				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	114.73865				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.71500	5.71500	5.71500	103.49482				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN320 On 20/06/2024 Spot Bond					0.00000	101.82578				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.99075				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN330 On 09/05/2024 Spot Bond					0.00000	100.49811				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.36203				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.69000	112.60062	5.69000	112.57186				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.79710				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.14532				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.88747				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35: On 20/06/2024 Spot Bond					0.00000	101.74941				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.74941				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	102.10150				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.86003				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.26217				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.33527				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.87813				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	101.87813				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	102.01778				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.75918				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.73029				0.00	0	
Total ASN409 SPOT										0.00	0	

Contract 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 ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.92096				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	99.85472				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	104.52106				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	101.61447				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.64579				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	101.99546				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.80916				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.01103				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.01686				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.16000	10.16000	10.16000	100.05360				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			10.85000	10.85000	10.85000	100.07430				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.68691				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.75539				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.31368				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	102.07910				0.00	0	500,000,00
Total ASN480 SPOT										0.00	0	500,000,00
Total For ASN480										0.00	0	500,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	127.93600				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.63500	10.63500	10.63500	99.99120				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.26878				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.75818				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.75818				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.72820				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.20500	97.97957	10.20500	97.95278				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN50: On 21/12/2026 Spot Bond			9.38500	97.76628	9.38500	97.74165				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.93500	96.68974	9.93500	96.66398				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.93500	96.68974	9.93500	96.66398				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.51000	101.49003	8.51000	101.46667				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.46000	101.62660	10.46000	101.59797				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.41000	101.62310	10.41000	101.59462				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.91000	101.33101	9.91000	101.30394				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			9.91000	101.33101	9.91000	101.30394				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.49276				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.72257				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.54500	100.87043	10.54500	100.84252				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.63500	100.67956	10.63500	100.65075				0.00	0	
Total ASN557 SPOT										0.00	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 ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.49500	100.87418	10.49500	100.84569				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.59474				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.91447				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.84940				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.77505				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			9.98500	100.06676	9.98500	100.03983				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59: On 11/04/2023 Spot Bond					0.00000	101.19442				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59: On 17/04/2023 Spot Bond					0.00000	101.07506				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60: On 24/04/2023 Spot Bond					0.00000	100.83722				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.90147				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.99971				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.80987				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.81668				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2023 Spot Bond					0.00000	101.65592				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN612 On 06/05/2024 Spot Bond					0.00000	94.10373				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614 On 21/12/2026 Spot Bond					0.00000	101.78850				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN615 On 28/02/2024 Spot Bond					0.00000	100.06528				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	100.45987				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN620 On 21/12/2026 Spot Bond					0.00000	101.72649				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN625 On 28/02/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN630 On 02/04/2026 Spot Bond					0.00000	101.43648				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN631 On 20/06/2024 Spot Bond					0.00000	101.90197				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	102.02739				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 05/06/2023 Spot Bond					0.00000	99.83555				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.65479				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	102.13002				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.22853				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.58732				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN665 SPOT										0.00	0	
Total For ASN665										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.21845				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.41762				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.58484				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.75189				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.02549				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	99.99933				0.00	0	
Total ASN683 SPOT										0.00	0	

Contract 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 ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.55847				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.58123				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.71833				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.78916				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.03876				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.81789				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.83497				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.84450				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	102.07762				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.50606				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.57611				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.22902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714: On 31/03/2032 Spot Bond					0.00000	101.60252				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715: On 15/09/2033 Spot Bond					0.00000	102.34775				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716: On 30/09/2024 Spot Bond					0.00000	101.39179				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718: On 12/06/2024 Spot Bond					0.00000	102.03119				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721: On 05/06/2023 Spot Bond					0.00000	99.84355				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN733: On 31/07/2026 Spot Bond					0.00000	100.77182				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735: On 28/02/2026 Spot Bond					0.00000	99.99940				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736: On 31/03/2026 Spot Bond					0.00000	101.59820				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737: On 20/06/2026 Spot Bond					0.00000	101.78732				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742: On 20/06/2026 Spot Bond					0.00000	101.80638				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746: On 25/11/2024 Spot Bond					0.00000	95.43430				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN74: On 31/10/2026 Spot Bond					0.00000	100.74514				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	102.12087				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	102.03640				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.63884	9.63884	9.63884	104.65433				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.34795				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.27500	10.27500	10.27500	100.70789				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.80919				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.74139				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.74216				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	100.73523				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.63815				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.47121				0.00	0	
Total ASN818 SPOT										0.00	0	

Contract 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 ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.41518				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.17422				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.62739				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	93.25332				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.22308				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.40749				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.40478				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.21446				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.09222				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.09222				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.80932				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.83745				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.89377				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.88890				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.88890				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	100.92494				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	103.67623				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 26/04/2023 Spot Bond			7.01500	7.01500	7.01500	100.68698				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN845 On 26/04/2023 Spot Bond			7.06500	7.06500	7.06500	100.69157				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN846 On 26/04/2023 Spot Bond			7.21500	7.21500	7.21500	100.70533				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN847 On 29/04/2025 Spot Bond					0.00000	100.81805				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	100.81414				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	101.78742				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2025 Spot Bond					0.00000	101.82569				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	99.99947				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.08206				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	100.75543				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	105.54744				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	103.20555				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.77538				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	99.77538				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	99.80085				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.91797				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.91797				0.00	0	
Total ASN868 SPOT										0.00	0	

Contract 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 ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.56011				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.70398				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	102.03517				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	102.01612				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.70433				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.76629				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.06221				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.65517				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	102.01374				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.08500	101.35661	11.08500	101.32640				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.97426				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.70513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.76826				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.99944				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.99940				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.99944				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.99948				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.99946				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.99943				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.99946				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.99943				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	96.67081				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.31442				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93: On 20/12/2025 Spot Bond					0.00000	101.93972				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	105.73473				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	102.08287				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.76928				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.95903				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.88851				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.82540				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.17811				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.77312				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.78742				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	99.99948				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.81295				0.00	0	
Total ASN952 SPOT										0.00	0	

Contract 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 ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	102.05430				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.84065				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.73029				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.48404				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	106.57911				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.06063				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.90010				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.15560				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.83935				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.75224				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.47970				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	78.89569				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN981 On 15/02/2028 Spot Bond					0.00000	100.35042				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN982 On 17/08/2023 Spot Bond					0.00000	100.24939				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN983 On 17/02/2028 Spot Bond					0.00000	100.27848				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN984 On 22/05/2023 Spot Bond					0.00000	100.15709				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN985 On 22/05/2023 Spot Bond					0.00000	100.13490				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.09500	101.77696	7.09500	101.75748				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.85713				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.81165				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.11106				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.49009				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.29854				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAWGL On 22/08/2027 Spot Bond					0.00000	100.50874				0.00	0	200,000,00
Total BAWGL2 SPOT										0.00	0	200,000,00
Total For BAWGL2										0.00	0	200,000,00
BAYA72 On 31/03/2026 Spot Bond			11.83500	11.83500	11.83500	105.89836				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.10880				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.83920				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	101.89806				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.42500				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.94418				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.86352				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.96436				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.75988				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.29735				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.93558				0.00	0	
Total BAYA90 SPOT										0.00	0	

Contract 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 BAYA90										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	101.75065				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.78811				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.75013				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	102.50822				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.73510				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	100.96952				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9 On 30/06/2023 Spot Bond					0.00000	101.86469				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9 On 30/09/2023 Spot Bond					0.00000	101.86376				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9 On 30/09/2027 Spot Bond					0.00000	101.81090				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.05339				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.18788				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	102.09168				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.05376				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	102.03884				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	102.05339				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.05376				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	102.12959				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.94000	8.94000	8.94000	99.63106				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.61867				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	102.03624				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.56710				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.04338				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX39 On 01/02/2030 Spot Bond					0.00000	94.51961				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.04964				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.69639				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.32834				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	99.85932				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.34355				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.64809				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.92105				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.40317				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.78146				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.60500	103.45530	8.60500	103.43122				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	102.21303				0.00	0	
Total BID13 SPOT										0.00	0	

Contract 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 BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.00263				0.00	0	420,000,00
Total BID15 SPOT										0.00	0	420,000,00
Total For BID15										0.00	0	420,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	101.42832				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.46040				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.78821				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.27019				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.46900				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	73.64400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.10100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	50.72000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.32826				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.16249				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	3,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	3,000,000,00
Total For BPPF21										0.00	0	3,000,000,00
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.25109				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.21344				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.62208				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.24278				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.41269				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	102.29379				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	102.30157				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										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	101.53521				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.74260				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10: On 30/09/2026 Spot Bond					0.00000	101.77292				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BYA101 On 30/09/2025 Spot Bond					0.00000	101.73494				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.14854				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.54142				0.00	1,000,000,000	500,000,000
Total CBL30 SPOT										0.00	1,000,000,000	500,000,000
Total For CBL30										0.00	1,000,000,000	500,000,000
CBL31 On 21/11/2025 Spot Bond					0.00000	100.16643				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.43500	103.55680	8.43500	103.53349				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.73500	105.91562	8.73500	105.89074				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.28500	108.55044	9.28500	108.52323				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.32500	10.32500	10.32500	100.82901				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.81734				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.99977				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.12404				0.00	0	
Total CGR50 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.17224				0.00	58,558,800	14,639,70
Total CGR51 SPOT										0.00	58,558,800	14,639,70
Total For CGR51										0.00	58,558,800	14,639,70
CGR52 On 30/06/2025 Spot Bond					0.00000	101.87577				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.77235	4.77000	102.83500				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.15600				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.87134				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.62000	105.61981	9.62000	105.59240				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	110.00613	8.70700	108.98400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.68831				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.18542				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			10.92500	104.34445	10.92500	104.31379				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	113.42675	6.50000	108.38100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	104.89900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 31/01/2025 Spot Bond			6.42000	157.70289	6.42000	157.65954				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.53000	151.76000	8.53000	151.70977				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 04/09/2024 Spot Bond			9.26500	101.02784	9.26500	101.00257				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	100.97089				0.00	0	6,485,100,00
Total CLN497 SPOT										0.00	0	6,485,100,00
Total For CLN497										0.00	0	6,485,100,00
CLN497 On 11/10/2024 Spot Bond					0.00000	101.29814				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	102.51300				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 15/03/2025 Spot Bond				100.00000	0.00000	101.94936				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	100.75134				0.00	20,000,000	10,000,00
Total CLN517 SPOT										0.00	20,000,000	10,000,00
Total For CLN517										0.00	20,000,000	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN518 On 25/11/2024 Spot Bond					0.00000	99.15851				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	101.96739				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	99.79029				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	100.97973				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	100.88776				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.69709				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.47252				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	101.96739				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.87352				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.06512				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.16500	101.56120	10.16500	101.53339				0.00	0	
Total CLN535 SPOT										0.00	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 CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.81570				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	100.37738				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	101.18835				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	157.61000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	102.01040				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.63500	101.33179	9.63500	101.30545				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.68500	104.94953	9.68500	104.92212				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.77500	103.92450	9.77500	103.89711				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			9.82500	9.82500	9.82500	323.92462				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 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.34927				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	100.38729				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	100.10020				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	101.27342				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	137.28000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	100.39791				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.13500	103.02728	10.13500	103.05872				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.63500	104.25265	9.63500	104.22556				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	100.70303				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	100.25465				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	102.26153				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	99.84852				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN568 On 11/02/2024 Spot Bond					0.00000	100.38378				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.86500	103.24300	9.86500	103.21554				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	100.39940				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	100.38499				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	101.90872				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	101.98776				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	101.03716				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	101.45931				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	100.46694				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN583 On 16/09/2025 Spot Bond					0.00000	102.01531				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2024 Spot Bond					0.00000	101.04570				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2024 Spot Bond					0.00000	100.20441				0.00	0	
Total CLN585 SPOT										0.00	0	

Contract 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 CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	104.02025				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	105.20682				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.79395				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.65770				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	101.15437				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.84000	156.01664	4.84000	124.89657				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.37502				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.62807				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.09914				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.10500	9.10500	9.10500	102.49023				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.40605				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.88357				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.79395				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.79395				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	102.09400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.69000	8.69000	8.69000	100.61816				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.54188				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	99.80045				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.62083				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.08615				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.15338				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.26500	103.08993	9.26500	103.06415				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
Total For CLN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61(On 23/10/2024 Spot Bond					0.00000	100.88488				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611(On 14/04/2026 Spot Bond					0.00000	102.81720				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612(On 07/03/2025 Spot Bond					0.00000	102.09429				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613(On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614(On 30/11/2023 Spot Bond					0.00000	100.14371				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616(On 20/12/2029 Spot Bond					0.00000	98.41200				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617(On 20/12/2024 Spot Bond					0.00000	103.18042				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619(On 31/05/2024 Spot Bond					0.00000	100.04665				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620(On 28/10/2024 Spot Bond					0.00000	100.71969				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621(On 28/10/2024 Spot Bond					0.00000	101.10412				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623(On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN626(On 19/08/2025 Spot Bond					0.00000	100.22554				0.00	0	
Total CLN626 SPOT										0.00	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 CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	99.27609				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			12.90000	60.57491	12.90000	79.18717				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2024 Spot Bond					0.00000	100.44287				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			10.33500	98.47452	10.33500	98.44712				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.22490				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.37997				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 Spot Bond					0.00000	101.47803				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/11/2024 Spot Bond					0.00000	100.49261				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.35363				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	100.17394				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	100.22425				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.50313				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.23715				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	101.00437				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.17450				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	101.77261				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2024 Spot Bond					0.00000	100.88493				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	101.77454				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.33178				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	99.99967				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.22425				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.22425				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 22/03/2030 Spot Bond					0.00000	99.89300				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	102.01633				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	101.75203				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	102.21530				0.00	0	4,460,000,00
Total CLN658 SPOT										0.00	0	4,460,000,00
Total For CLN658										0.00	0	4,460,000,00
CLN66 On 20/06/2023 Spot Bond					0.00000	101.58200				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	125.65500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	151.01100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	100.65395				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.25260				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	101.60073				0.00	0	
Total CLN668 SPOT										0.00	0	

Contract 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 CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	102.99256				0.00	0	3,210,000,00
Total CLN669 SPOT										0.00	0	3,210,000,00
Total For CLN669										0.00	0	3,210,000,00
CLN670 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN671 On 19/08/2025 Spot Bond					0.00000	100.23929				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN672 On 31/01/2025 Spot Bond			5.40397	160.67042	5.40397	130.54024				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN674 On 31/01/2025 Spot Bond			5.40397	160.67042	5.40397	130.54108				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.24251				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	100.25110				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	101.75092				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN680 On 28/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.91745				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.99219				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.70223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.73231				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.55148				0.00	0	1,980,000,00
Total CLN685 SPOT										0.00	0	1,980,000,00
Total For CLN685										0.00	0	1,980,000,00
CLN685 On 21/12/2026 Spot Bond					0.00000	101.93877				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.93854				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	103.99676				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.51584				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.77932				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.34315				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.88406				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.39425				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.97074				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN70(On 28/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN70(On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.56856				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70(On 12/02/2025 Spot Bond					0.00000	100.65964				0.00	0	5,940,000,00
Total CLN704 SPOT										0.00	0	5,940,000,00
Total For CLN704										0.00	0	5,940,000,00
CLN70(On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.43784				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70(On 19/08/2025 Spot Bond					0.00000	100.25538				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70(On 11/09/2026 Spot Bond					0.00000	102.51884				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70(On 26/08/2025 Spot Bond					0.00000	101.75265				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71(On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.85231				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.09249				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71(On 11/03/2023 Spot Bond					0.00000	101.81649				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71(On 12/02/2024 Spot Bond					0.00000	100.35704				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN71(On 21/06/2025 Spot Bond					0.00000	101.76016				0.00	0	
Total CLN714 SPOT										0.00	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 CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.76016				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.76016				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	80.90189				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.80758				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	79.90989				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.22884				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	99.97715				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.93134				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.66811				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.66811				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.66811				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.68690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.68690				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.68690				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	83.40148				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	84.42700				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	85.05756				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.77907				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.82888				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.31970				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.05179				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.34281				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	116.91100				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74(On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.07453				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74(On 19/08/2025 Spot Bond					0.00000	100.22210				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74(On 31/03/2032 Spot Bond					0.00000	101.64659				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.70782				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	99.79600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	101.03286				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74(On 28/02/2024 Spot Bond					0.00000	99.99999				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74(On 21/12/2023 Spot Bond					0.00000	101.77925				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74(On 31/01/2030 Spot Bond					0.00000	100.80164				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74(On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	101.91409				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75(On 01/10/2026 Spot Bond					0.00000	101.33760				0.00	0	
Total CLN751 SPOT										0.00	0	

Contract 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 CLN751										0.00	0	
CLN75: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75: On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.56362				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75: On 31/01/2030 Spot Bond					0.00000	99.09948				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75: On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN75: On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN75: On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75: On 20/06/2026 Spot Bond					0.00000	101.21627				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76: On 20/06/2026 Spot Bond					0.00000	101.15874				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76: On 22/04/2026 Spot Bond					0.00000	100.59839				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76: On 12/02/2025 Spot Bond					0.00000	100.48236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.82810				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.79015				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.56362				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.80302				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.25207				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	104.31099				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	81.88231				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.74009				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	99.99988				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.82174				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN775 On 15/09/2028 Spot Bond			5.95000	5.95000	5.95000	106.22601				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	99.99954				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	99.99929				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.73009				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.73386				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	100.25830				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.75269				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.76098				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.56010				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.62875				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.56010				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	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 CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	110.54171				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	110.37438				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.80556				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.73900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.80556				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.66902				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.80556				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.56017				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.80556				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.80571				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.80901				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.80901				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	99.99939				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	86.14544				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.73612				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 20/04/2023 Spot Bond					0.00000	101.08559				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.81290				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	99.99953				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.76022				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN80 On 21/12/2027 Spot Bond					0.00000	101.67575				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN81 On 18/04/2028 Spot Bond			8.94000	99.65501	8.94000	99.63106				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.68502				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN811 On 21/07/2025 Spot Bond					0.00000	100.98921				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.80556				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.80579				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.81290				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	100.73011				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.80556				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.80579				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.56018				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.80579				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.80579				0.00	0	
Total CLN825 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.80543				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.80579				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.07003				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.80556				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.99218				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	99.99972				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.80543				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.28500	9.28500	9.28500	102.60151				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	99.99933				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	99.99947				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	99.99948				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	99.99937				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.56017				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.77408				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	101.46033				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	100.66900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	100.12600				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	99.06900				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	102.06009				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.41047				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.42583				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	101.56018				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.56017				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN84(On 31/03/2029 Spot Bond					0.00000	101.55979				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85(On 31/07/2025 Spot Bond					0.00000	100.85475				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	101.94034				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.78742				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	101.86748				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.98754				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	102.02564				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85(On 23/09/2026 Spot Bond					0.00000	101.90325				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85(On 06/08/2023 Spot Bond					0.00000	101.02888				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85(On 28/02/2024 Spot Bond				100.00000	0.00000	82.91526				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	100.80579				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	101.88273				0.00	0	
Total CLN861 SPOT										0.00	0	

Contract 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 CLN861										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	101.76836				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	102.04958				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86: On 31/07/2025 Spot Bond					0.00000	112.27814				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	99.70000				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	101.31200				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86: On 31/01/2025 Spot Bond					0.00000	100.88453				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	86.11218				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86: On 15/07/2029 Spot Bond					0.00000	100.71518				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	100.72259				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	100.71882				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.60518				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	99.99933				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.81602				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.00901				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.00901				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.79154				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.71353				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.40605				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.39844				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.89640				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.71126				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.66712				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	81.46422				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.46422				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	81.28601				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	81.43448				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.76000	5.76000	5.76000	123.50074				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.97808				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	101.87898				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	100.80579				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	101.82921				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	99.99933				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.56011				0.00	0	
Total CLN896 SPOT										0.00	0	

Contract 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 CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.33757				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	67.42313				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	66.93249				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.35500	11.35500	11.35500	104.99041				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.26100				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.72000	10.72000	10.72000	103.95581				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	102.18418				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	102.10179				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.96474				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.46934				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	104.07000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	104.20300				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	102.11932				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	100.85023				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.80526				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.02024				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.17142				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.18058				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.23500	103.32115	10.23500	103.29295				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.92500	103.57557	10.92500	103.54530				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.32500	100.93407	11.32500	100.90353				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT01 On 03/04/2023 Spot Bond			9.70000	103.64604	9.70000	103.61874				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.69500	95.00156	12.69500	94.96943				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.28500	95.10484	11.28500	95.07616				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.30431				0.00	0	2,193,600,00
Total DSY02 SPOT										0.00	0	2,193,600,00
Total For DSY02										0.00	0	2,193,600,00
DSY03 On 21/11/2024 Spot Bond			10.03500	10.03500	10.03500	103.48757				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.99735				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.66628				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.96688				0.00	300,000,000	150,000,00
Total DSY06 SPOT										0.00	300,000,000	150,000,00
Total For DSY06										0.00	300,000,000	150,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.17582				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.43032				0.00	0	600,000,00
Total DTF001 SPOT										0.00	0	600,000,00
Total For DTF001										0.00	0	600,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	101.72115				0.00	2,000,000,000	4,000,000,00
Total DTF002 SPOT										0.00	2,000,000,000	4,000,000,00
Total For DTF002										0.00	2,000,000,000	4,000,000,00
DTF003 On 14/09/2023 Spot Bond					0.00000	101.70233				0.00	0	
Total DTF003 SPOT										0.00	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 DTF003										0.00	0	
DTF00 On 14/09/2025 Spot Bond					0.00000	101.73538				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV23 On 27/02/2023 Spot Bond			7.35000	99.95975	7.35000	99.97986				0.00	0	
Total DV23 SPOT										0.00	0	
Total For DV23										0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	99.45505	100.00000	99.72677				0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	99.45505	100.00000	99.72677				0.00	0	
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.94500	100.96596	8.94500	100.94156				0.00	0	13,240,000,00
Total DV24 SPOT										0.00	0	13,240,000,00
Total For DV24										0.00	0	13,240,000,00
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28795	9.69000	100.26174				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.28795	9.69000	100.26174				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.23500	98.09018	10.23500	98.06315				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.13500	95.87177	11.13500	95.84307				0.00	0	330,000,00
Total DV29 SPOT										0.00	0	330,000,00
Total For DV29										0.00	0	330,000,00
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29985	10.10000	100.27256				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.29985	10.10000	100.27256				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.42985				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.48446				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.13950				0.00	0	2,500,000,00
Total DVF26 SPOT										0.00	0	2,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF26										0.00	0	2,500,000,00
DVF27 On 02/04/2029 Spot Bond					0.00000	100.39434				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.66727				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	103.37251				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.17588				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.27711				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.59766				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.69542				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.71951				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.50899				0.00	380,000,000	9,254,700,00
Total DVFB31 SPOT										0.00	380,000,000	9,254,700,00
Total For DVFB31										0.00	380,000,000	9,254,700,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	105.14712				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	102.08226				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.17500	105.35979	9.17500	105.33368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.89000	116.88649	5.89000	116.85602				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.68000	100.56119	5.68000	100.53554				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	149.28453	2.25000	149.26031				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.94900	156.37959	4.94900	156.34278			59,388,000,000.00	12,000,000,000	6,000,000,000	
Total EL28 SPOT									59,388,000,000.00	12,000,000,000	6,000,000,000	
Total For EL28									59,388,000,000.00	12,000,000,000	6,000,000,000	
EL29 On 19/11/2029 Spot Bond			4.96400	140.54128	4.96400	140.50813			0.00	0	0	
Total EL29 SPOT									0.00	0	0	
Total For EL29									0.00	0	0	
EL30 On 29/07/2030 Spot Bond			4.96900	134.77265	4.96900	134.74085			14,907,000,000.00	3,000,000,000	3,000,000,000	
Total EL30 SPOT									14,907,000,000.00	3,000,000,000	3,000,000,000	
Total For EL30									14,907,000,000.00	3,000,000,000	3,000,000,000	
EL31 On 02/06/2031 Spot Bond			5.71000	118.66077	5.71000	118.63053			0.00	0	0	
Total EL31 SPOT									0.00	0	0	
Total For EL31									0.00	0	0	
EL36 On 31/01/2036 Spot Bond			5.55000	104.35837	5.55000	104.33210			0.00	0	0	
Total EL36 SPOT									0.00	0	0	
Total For EL36									0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.28453	2.25000	149.26031			0.00	0	0	
Total EL36/I2038 SPOT									0.00	0	0	
Total For EL36/I2038									0.00	0	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	187.28652			0.00	0	0	
Total ELN001 SPOT									0.00	0	0	
Total For ELN001									0.00	0	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	184.24754			0.00	0	0	
Total ELN002 SPOT									0.00	0	0	
Total For ELN002									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
ELN004 On 23/09/2024 Spot Bond					0.00000	172.52660				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	143.44908				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	142.47240				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	138.72309				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	128.97448				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	124.12363				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	126.09067				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	104.44799				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	111.86387				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	115.03262				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.42454				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	113.28721				0.00	0	
Total ELN020 SPOT										0.00	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 ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.34500	102.90002	10.34500	102.87135				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.38500	12.38500	12.38500	95.64082				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.43500	12.43500	12.43500	99.63786				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			10.43500	10.43500	10.43500	101.59594				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.43500	10.43500	10.43500	101.54652				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.46000	12.46000	12.46000	97.45383				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.60000	11.60000	11.60000	99.43621				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.96000	14.96000	14.96000	92.51201				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.00653				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	99.83308				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	102.07772				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.94943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	100.75727				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	99.82634				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	102.28706				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	101.91399				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	100.45226				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	101.78958				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.43299				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT001 On 03/06/2024 Spot Bond					0.00000	100.41185				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.53809				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	100.35349				0.00	0	300,000.00
Total EQT005 SPOT										0.00	0	300,000.00
Total For EQT005										0.00	0	300,000.00
EQT005 On 30/10/2023 Spot Bond					0.00000	100.73586				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT007 On 22/06/2024 Spot Bond					0.00000	101.65126				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.20812				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.55479				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	100.35268				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT012 On 11/11/2025 Spot Bond					0.00000	100.36810				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT013 On 11/11/2027 Spot Bond					0.00000	100.37335				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	100.28143				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	100.29047				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	100.28585				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	100.29490				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	100.28615				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA29 On 17/05/2025 Spot Bond					0.00000	100.31517				0.00	0	
Total ERS29 SPOT										0.00	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 ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.28456				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.29026				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.29614				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.30055				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.35500	99.26477	9.35500	99.23983			12,090,424,452,000.00	1,292,402,400	2,976,420,600	
Total ES26 SPOT									12,090,424,452,000.00	1,292,402,400	2,976,420,600	
Total For ES26									12,090,424,452,000.00	1,292,402,400	2,976,420,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.22390	7.85000	103.20206			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.07000	76.60006	12.13000	76.29123			16,352,002,687,000.00	1,354,764,100	978,077,000	
Total ES33 SPOT									16,352,002,687,000.00	1,354,764,100	978,077,000	
Total For ES33									16,352,002,687,000.00	1,354,764,100	978,077,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.45500	7.50000	103.43395			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.38000	74.73864	12.47500	74.18909			1,896,399,350,000.00	153,182,500	115,314,900	
Total ES42 SPOT									1,896,399,350,000.00	153,182,500	115,314,900	
Total For ES42									1,896,399,350,000.00	153,182,500	115,314,900	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.94695	8.50000	102.92342			0.00	0	0	
Total ES42/R214 SPOT									0.00	0	0	
Total For ES42/R214									0.00	0	0	
ETK001 On 03/06/2032 Spot Bond			11.45000	11.45000	11.45000	100.71303			0.00	0	0	
Total ETK001 SPOT									0.00	0	0	
Total For ETK001									0.00	0	0	
ETK002 On 03/06/2037 Spot Bond			14.21500	14.21500	14.21500	94.84702			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 ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.81979				0.00	122,400,000	130,600,00
Total EXX05 SPOT										0.00	122,400,000	130,600,00
Total For EXX05										0.00	122,400,000	130,600,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.33317				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.73587				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.70551				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.17570				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.69827				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.30331				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.15064				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.15721				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.15886				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB24 On 08/11/2023 Spot Bond					0.00000	102.38336				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.48544				0.00	0	3,175,000,00
Total FRB25 SPOT										0.00	0	3,175,000,00
Total For FRB25										0.00	0	3,175,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	100.77203				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.01500	105.69023	9.01500	105.66463				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.69463				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.65588				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.93500	100.86988	8.93500	100.84566				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.78107				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.56928				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.59448				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	100.72619				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.64114				0.00	0	
Total FRB35 SPOT										0.00	0	

Contract 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 FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.57000	328.47449	4.57000	328.40076				0.00	0	52,000,00
Total FRBI23 SPOT										0.00	0	52,000,00
Total For FRBI23										0.00	0	52,000,00
FRBI25 On 31/01/2025 Spot Bond			3.74500	3.74500	3.74500	165.63691				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.76900	214.55182	4.76900	214.50253				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	115.08930				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	228.04210				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.73000	96.58567	5.73000	96.56099				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.65000	96.42346	5.65000	96.39895				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.01221	9.01221	9.01221	86.48875				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.01168	9.01168	9.01168	85.61474				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.02000	5.02000	5.02000	161.77201				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 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	
FRC187 On 06/08/2023 Spot Bond					0.00000	98.05744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25(On 17/07/2027 Spot Bond					0.00000	102.31373				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	101.01924				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	102.31981				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.35000	6.35000	6.35000	6.35000				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.46449				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28(On 27/02/2023 Spot Bond			6.18000	6.18000	6.18000	6.18000				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.36225				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.36602				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	102.30896				0.00	0	500,000,00
Total FRC299 SPOT										0.00	0	500,000,00
Total For FRC299										0.00	0	500,000,00
FRC30(On 25/04/2023 Spot Bond					0.00000	101.16484				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.63914				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	99.99967				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.94888				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.72146				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.72080				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.87902				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.99729				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	101.66556				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.98605				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.74515				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.86377				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.42042				0.00	0	
Total FRC319 SPOT										0.00	0	

Contract 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 FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.10870				0.00	0	500,000,00
Total FRC323 SPOT										0.00	0	500,000,00
Total For FRC323										0.00	0	500,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	101.89214				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.34518				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.54459				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.23256				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.26698				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	102.16556				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.40708				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	102.24103				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.74153				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.29816				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.40142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.93802				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.79744				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.77660				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	99.99978				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	100.83716				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.89031				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.83010				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.81745				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.82267				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.84033				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 31/01/2024 Spot Bond					0.00000	100.75580				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.47650				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.61229				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.33667				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.60448				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	92.43185				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	99.99969				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.22144				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.37544				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.93419				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.93144				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.79220				0.00	0	
Total FRC374 SPOT										0.00	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 FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	100.95837				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.55212				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.39813				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.76259				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.94476				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.29619				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.31545				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.31545				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.29107				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	100.29107				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	102.30158				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38: On 30/04/2027 Spot Bond					0.00000	100.80723				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	100.95621				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39(On 25/04/2023 Spot Bond					0.00000	101.14539				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	100.42284				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	101.73876				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.80719				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.90939				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39(On 31/03/2023 Spot Bond			14.20500	14.20500	14.20500	100.86560				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.95612				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	101.01417				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.13929				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.69500	10.69500	10.69500	100.52930				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 20/06/2027 Spot Bond					0.00000	100.98194				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.28233				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.90500	12.90500	12.90500	103.70720				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.69000	10.69000	10.69000	102.47917				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.56044				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.27745				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	102.10905				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.09500	11.09500	11.09500	104.96964				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.80723				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.85960				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	99.99956				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.88728				0.00	0	
Total FRC413 SPOT										0.00	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 FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	99.99961				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	103.01391				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	100.85953				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	99.99956				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.88145				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 30/04/2026 Spot Bond					0.00000	100.80723				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.94034				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.97399				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.97399				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	99.99988				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.80713				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	101.67161				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	101.75304				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	101.96658				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.80730				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.85687				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	99.99957				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.80716				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	99.99957				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	99.99949				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.20020				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.94943				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/01/2030 Spot Bond			9.58000	9.58000	9.58000	102.84863				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.58992				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.58075				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	100.86360				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	99.99955				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	99.99955				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	102.01619				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.90872				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.76498				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	99.99957				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	102.15397				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	99.99957				0.00	0	
Total FRC448 SPOT										0.00	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 FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	99.99955				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.94805				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.68918				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.58677				0.00	0	60,000,000,00
Total FRC452 SPOT										0.00	0	60,000,000,00
Total For FRC452										0.00	0	60,000,000,00
FRC45: On 29/10/2025 Spot Bond					0.00000	100.58082				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRI33 On 28/02/2033 Spot Bond			5.21000	108.19018	5.21000	108.16419				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.43000	116.10183	5.43000	116.07299				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.01165				0.00	1,000,000,000	1,000,000,00
Total FRJ23 SPOT										0.00	1,000,000,000	1,000,000,00
Total For FRJ23										0.00	1,000,000,000	1,000,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.64815				0.00	300,000,000	550,000,00
Total FRJ24 SPOT										0.00	300,000,000	550,000,00
Total For FRJ24										0.00	300,000,000	550,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.78998				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.85609				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.88595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27 On 20/04/2027 Spot Bond					0.00000	101.14851				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.55249				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.77572				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2029 Spot Bond					0.00000	100.87992				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.63091				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.98800	4.98800	4.98800	103.70220				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.40000	5.40000	5.40000	116.48523				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.63047				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.54000	114.60498	5.54000	114.57617				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.61000	227.80696	5.61000	227.74949				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.86000	110.37921	5.86000	110.35053				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS112 On 07/12/2033 Spot Bond			5.61000	5.61000	5.61000	227.74949				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.92000	162.10899	4.92000	162.07096				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	115.03923	3.70500	115.01601				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.48000	115.41859	5.48000	115.38976				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.73000	225.48239	5.73000	225.42480				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.78000	224.52221	5.78000	224.46456				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.10000	164.58405	4.10000	164.54909				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.81000	223.94848	5.81000	223.89077				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.68000	112.73294	5.68000	112.70417				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.09900	211.31720	5.09900	211.26680				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.43000	103.30354	6.43000	103.27510				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.30900	209.28823	5.30900	209.23711				0.00	0	
Total FRS129 SPOT										0.00	0	

Contract 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 FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.36900	208.71269	5.36900	208.66138				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.32000	214.45910	6.32000	214.40096				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			6.38000	103.90202	6.38000	103.87356				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.68000	5.68000	5.68000	112.70417				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.76000	111.67953	5.76000	111.65079				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.17900	210.54158	5.17900	210.49091				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.09000	218.67752	6.09000	218.61955				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.30900	209.28823	5.30900	209.23711				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.30900	209.28823	5.30900	209.23711				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.71000	215.13616	4.71000	215.08707				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.87000	162.25855	4.87000	162.22070				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.65900	205.95660	5.65900	205.90437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.69900	205.57978	5.69900	205.52742				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			4.84000	162.34836	4.84000	162.31064				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.17400	210.58996	5.17400	210.53931				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.70900	5.70900	5.70900	205.43332				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17(On 16/10/2024 Spot Bond					0.00000	101.10178				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	101.84567				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	101.62872				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	188.46687				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	150.94098				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	206.12809				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS194 On 19/06/2026 Spot Bond					0.00000	277.08555				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.52704				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.57153				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.38939				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.02467				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.07470				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.20031				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	102.10592				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	

Contract 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 FRS221										0.00	0	
FRS22: On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	101.74153				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.37169				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	124.95281				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	99.90223				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	107.39039				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	73.62725				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.82150				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	116.89075				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.38311				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	101.33898				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	99.95359				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	124.59912				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26(On 25/03/2024 Spot Bond					0.00000	102.05942				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	99.99957				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	101.65196				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	127.00366				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	101.66018				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	101.65359				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 03/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	101.93696				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	102.17010				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.93763				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	

Contract 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 FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.72048				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.33500	10.33500	10.33500	95.58225				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.33500	10.33500	10.33500	95.58225				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.85034				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.75114				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.50900	11.50900	11.50900	90.87332				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	96.24529				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	110.38325				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	115.20182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.31056				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30(On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30(On 06/07/2023 Spot Bond					0.00000	101.33067				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	100.80723				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30(On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30(On 31/07/2023 Spot Bond					0.00000	99.86312				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30(On 13/07/2027 Spot Bond					0.00000	113.56488				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			9.43500	9.43500	9.43500	105.28191				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS311 On 21/09/2023 Spot Bond					0.00000	101.88258				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	103.70983				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.74135				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	99.93408				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	100.35659				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.21000	4.21000	4.21000	329.27962				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.59000	330.86793	3.59000	330.80240				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.95000	3.95000	3.95000	329.91677				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.56012				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.38000	106.09595	5.38000	106.06974				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.10000	65.62630	5.10000	111.00162				0.00	0	
Total FRS81 SPOT										0.00	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 FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	164.88520				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	164.03140				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.01000	5.01000	5.01000	327.33194				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.44500	7.44500	7.44500	100.00000				0.00	0	
Total FRX23 SPOT										0.00	0	
Total For FRX23										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.47500	106.04677	8.47500	106.02258				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.65500	103.23338	8.65500	103.20923				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.98500	105.47533	8.98500	105.44986		1,235,017,002,000.00		137,453,200	208,987,90	
Total FRX26 SPOT								1,235,017,002,000.00		137,453,200	208,987,90	
Total For FRX26								1,235,017,002,000.00		137,453,200	208,987,90	
FRX27 On 07/03/2027 Spot Bond			8.93500	109.08127	8.93500	109.05493				0.00	0	169,849,90
Total FRX27 SPOT										0.00	0	169,849,90
Total For FRX27										0.00	0	169,849,90
FRX28 On 26/07/2028 Spot Bond			9.71500	102.60484	9.71500	102.57796				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.25500	98.30529	10.25500	98.27813				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.51500	94.81375	10.51500	94.78691				0.00	0	50,000,00
Total FRX31 SPOT										0.00	0	50,000,00
Total For FRX31										0.00	0	50,000,00
FRX32 On 31/03/2032 Spot Bond			10.63000	103.74325	10.63000	103.71374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			11.98000	72.32266	11.98000	72.29955				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.29050				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.19177				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.18635				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.19000				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.19108				0.00	0	2,960,000,00
Total FS7B1 SPOT										0.00	0	2,960,000,00
Total For FS7B1										0.00	0	2,960,000,00
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.88882				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.90466				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.10300				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.29442				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.02347				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.02435				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.03045				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.67000	117.82480	4.67000	117.79804				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.01517				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.74400	104.58641	8.74400	104.56182				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.52837				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.44500	106.39339	7.44500	106.37203				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.72205				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.79969				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.49791				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.31093				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.45415				0.00	0	
Total GRT27 SPOT										0.00	0	

Contract 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 GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	99.91164				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.27280				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.02719				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.52562				0.00	0	680,000,00
Total GRT33 SPOT										0.00	0	680,000,00
Total For GRT33										0.00	0	680,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	101.79304				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.50597				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.34403				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.69868				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.40569				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.66353				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.89626				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.29380				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.17249				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	99.87160				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.14564				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.85181				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.93465				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.49265				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	100.79966				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.45160				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.06500	9.06500	9.06500	101.77702				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H12T1€ On 31/03/2027 Spot Bond					0.00000	101.56017				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	101.25535				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	105.90650				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	100.84137				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T2€ On 30/03/2023 Spot Bond					0.00000	101.29234				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T27 On 25/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total H12T27 SPOT									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For H12T27									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.71648				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HC5T6 On 28/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total HC5T6 SPOT										0.00	0	
Total For HC5T6										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.52815				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.60942				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.94569				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.44918				0.00	0	
Total HILB12 SPOT										0.00	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 HILB12									0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.96320			0.00	0	
Total HILB14 SPOT									0.00	0	
Total For HILB14									0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.75248			0.00	0	
Total HILB15 SPOT									0.00	0	
Total For HILB15									0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.47697			0.00	0	
Total HILB16 SPOT									0.00	0	
Total For HILB16									0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.87000	327.74761	4.87000	327.67140			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.00000	5.00000	5.00000	328.85037			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.60500	98.80773	10.60500	98.77952			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.36000	76.17693	5.36000	109.23210			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.03500	83.67414	12.03500	83.64713		837,877,903,500.00	69,620,100	4,352,591,900	
Total HWAY34 SPOT								837,877,903,500.00	69,620,100	4,352,591,900	
Total For HWAY34								837,877,903,500.00	69,620,100	4,352,591,900	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.87949	100.00000	9.85739		0.00	0		
Total HWAY34/R208 SPOT								0.00	0		
Total For HWAY34/R208								0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.10000	82.64410	12.10000	82.61728		0.00	0	4,590,000,000	
Total HWAY35 SPOT								0.00	0	4,590,000,000	
Total For HWAY35								0.00	0	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.87470	100.00000	9.85261		0.00	0		
Total HWAY35/R209 SPOT								0.00	0		
Total For HWAY35/R209								0.00	0		
I2025 On 31/01/2025 Spot Bond			3.40000	166.73514	3.42000	166.64085		312,326,986,900,000.00	91,860,878,500	557,654,978,500	

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 I2025 SPOT									12,326,986,900,000.00	91,860,878,500	557,654,978,500
Total For I2025									12,326,986,900,000.00	91,860,878,500	557,654,978,500
I2029 On 31/03/2029 Spot Bond			4.31000	120.08733	4.20000	120.80082			158,666,795,296,000.00	36,813,641,600	156,024,816,600
Total I2029 SPOT									158,666,795,296,000.00	36,813,641,600	156,024,816,600
Total For I2029									158,666,795,296,000.00	36,813,641,600	156,024,816,600
I2033 On 28/02/2033 Spot Bond			4.69500	113.19777	4.71000	113.02264			722,352,673,008,000.00	153,855,734,400	448,400,234,400
Total I2033 SPOT									722,352,673,008,000.00	153,855,734,400	448,400,234,400
Total For I2033									722,352,673,008,000.00	153,855,734,400	448,400,234,400
I2038 On 31/01/2038 Spot Bond			4.77000	125.58485	4.78000	125.40553			202,143,804,263,000.00	252,021,761,900	579,887,567,200
Total I2038 SPOT									202,143,804,263,000.00	252,021,761,900	579,887,567,200
Total For I2038									202,143,804,263,000.00	252,021,761,900	579,887,567,200
I2046 On 31/03/2046 Spot Bond			4.75000	112.25505	4.83000	110.83062			693,501,934,675,000.00	146,000,407,300	482,065,095,400
Total I2046 SPOT									693,501,934,675,000.00	146,000,407,300	482,065,095,400
Total For I2046									693,501,934,675,000.00	146,000,407,300	482,065,095,400
I2050 On 31/12/2050 Spot Bond			4.75000	112.44433	4.80000	111.43693			345,088,212,500,000.00	72,650,150,000	409,521,359,700
Total I2050 SPOT									345,088,212,500,000.00	72,650,150,000	409,521,359,700
Total For I2050									345,088,212,500,000.00	72,650,150,000	409,521,359,700
IBG01 On 07/02/2025 Spot Bond					0.00000	100.37389			0.00	0	0
Total IBG01 SPOT									0.00	0	0
Total For IBG01									0.00	0	0
IBG02 On 07/02/2027 Spot Bond					0.00000	100.15002			0.00	0	0
Total IBG02 SPOT									0.00	0	0
Total For IBG02									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.67000	328.23190	4.67000	328.15735			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.27830			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.43071			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.37930			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									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
IBL134 On 17/10/2024 Spot Bond					0.00000	101.05337				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.15009				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.10559				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.71136				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.64521				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.73992				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.40596				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.02181				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.02232				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.18653				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.48483				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.05315				0.00	0	
Total IBL162 SPOT										0.00	0	

Contract 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 IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.07509				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.36796				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.35917				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.92696				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.02582				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.02261				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.20035				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.73093				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.48261				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.16740				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.51251				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.38991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.80979				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.46823				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.31647				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.76324				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.77050				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.77775				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.73559				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.19520				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.44971				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.77466				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.65363				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL218 On 28/03/2023 Spot Bond			9.43500	9.43500	9.43500	100.89474				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.97432				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.78951				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.99500	7.99500	7.99500	102.46951				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.47658				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.37041				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.02300				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	98.34944				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.29439				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.77417				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.91857				0.00	0	
Total IBL229 SPOT										0.00	0	

Contract 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 IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.97099				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.71320				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.89500	8.89500	8.89500	101.71334				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.49356				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.53510				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.68167				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.91462				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.42324				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.96056				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.03728				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.93233				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.74368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.76940				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.51274				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.80000	9.80000	9.80000	98.16898				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.28745				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.50290				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.94500	102.42313	7.94500	102.40075				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.09328				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.50811				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.00008				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	99.81604				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.75965				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL259 On 15/12/2025 Spot Bond					0.00000	101.84716				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.99248				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.67350				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.68869				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.53722				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.60930				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.01500	8.01500	8.01500	99.77328				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.29275				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total IBL268 SPOT										0.00	0	25,000,000.00
Total For IBL268										0.00	0	25,000,000.00
IBL60 On 17/02/2024 Spot Bond			9.22500	101.26517	9.22500	101.23994				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.82119				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.47500	102.64875	9.47500	102.62250				0.00	0	
Total IDCG06 SPOT										0.00	0	

Contract 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 IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.98500	104.74527	10.98500	104.77795				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.03500	104.86856	10.03500	104.84035				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.73288				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.03960				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.63892				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.50275				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.67833				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.31667				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.57725				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.78500	101.81246	8.78500	101.78841				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.88490				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.49491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.03086				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.30661				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	106.77797				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.57337				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	99.81715				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.73473				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.59547				0.00	0	7,820,000,00
Total INLV12 SPOT										0.00	0	7,820,000,00
Total For INLV12										0.00	0	7,820,000,00
IPF25 On 15/10/2023 Spot Bond					0.00000	101.04251				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.71659				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.19232				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.37877				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF34 On 15/12/2026 Spot Bond					0.00000	101.84716				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.12327				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.12454				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.12126				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.12394				0.00	3,011,600,000	947,900,000
Total IPF38 SPOT										0.00	3,011,600,000	947,900,000
Total For IPF38										0.00	3,011,600,000	947,900,000
IPF39 On 23/02/2029 Spot Bond					0.00000	100.12454				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC40 On 25/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPFC40 SPOT										0.00	0	
Total For IPFC40										0.00	0	
IPFC41 On 27/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000,000.00	94,800,000,000	50,000,000,000	
Total IPFC41 SPOT									10,000,000,000,000.00	94,800,000,000	50,000,000,000	
Total For IPFC41									10,000,000,000,000.00	94,800,000,000	50,000,000,000	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.20843				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.11992				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.96900	203.05704	5.96900	203.00385				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.30510				0.00	0	
Total IV050 SPOT										0.00	0	

Contract 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 IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.86900	203.98717	5.86900	203.93429				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.21765				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	99.94204				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.02902				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.83996				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.36830				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.58293				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	99.85316				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.28946				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.16500	100.14366	8.16500	100.12164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.28020				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.17500	100.60886	7.17500	100.58966				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.71930				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.21500	103.34619	8.21500	99.60029				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.19241				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.15500	103.31618	8.15500	99.60041				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.33696				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	99.83127				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	
IVC212 On 27/02/2023 Spot Bond			9.20000	9.20000	9.20000	9.20000				0.00	0	
Total IVC212 SPOT										0.00	0	
Total For IVC212										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.80469				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC214 On 28/04/2023 Spot Bond					0.00000	100.72807				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.64500	6.64500	6.64500	102.69563				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.39500	103.10593	8.39500	103.08264				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.72500	101.41378	5.72500	100.80391				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.09000	9.09000	9.09000	100.36636				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.76416				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.77624				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.20008				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.47741				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	99.97576				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.40500	9.40500	9.40500	100.58840				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.02272				0.00	0	
Total IVC229 SPOT										0.00	0	

Contract 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 IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.38000	8.38000	8.38000	101.45216				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.00500	9.00500	9.00500	100.93436				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	102.08464				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.86765				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.07828				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.56493				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	99.94688				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVZ128 On 02/03/2023 Spot Bond			7.85000	7.85000	7.85000	99.84968				0.00	0	
Total IVZ128 SPOT										0.00	0	
Total For IVZ128										0.00	0	
IVZ132 On 04/04/2023 Spot Bond			7.95000	7.95000	7.95000	99.13629				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			7.95000	7.95000	7.95000	99.09350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.48894				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.34034				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.23447				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.19219				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	102.00701				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.16005				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.85580				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.02067				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.18860				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.73768				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02(On 15/12/2025 Spot Bond					0.00000	101.87376				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02(On 15/09/2026 Spot Bond					0.00000	102.83122				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02(On 18/02/2025 Spot Bond					0.00000	100.19466				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02(On 04/03/2027 Spot Bond					0.00000	99.98732				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02(On 12/04/2025 Spot Bond					0.00000	101.17468				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02(On 12/04/2027 Spot Bond					0.00000	101.34866				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02(On 28/09/2025 Spot Bond					0.00000	101.46469				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02(On 28/09/2027 Spot Bond					0.00000	101.50017				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02(On 18/11/2025 Spot Bond					0.00000	100.19407				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02(On 18/11/2027 Spot Bond					0.00000	100.19687				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.53500	119.13474	9.53500	119.10410				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total LGL08 SPOT										0.00	0	

Contract 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 LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.72005				0.00	0	2,786,300,00
Total LGL09 SPOT										0.00	0	2,786,300,00
Total For LGL09										0.00	0	2,786,300,00
LGL10 On 08/10/2025 Spot Bond					0.00000	102.13468				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.73449				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.73345				0.00	0	200,000,00
Total LGL12 SPOT										0.00	0	200,000,00
Total For LGL12										0.00	0	200,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.51741				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.53142				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.20289				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.20718				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.21146				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.37620				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.56943				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.25351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF071 On 28/05/2024 Spot Bond					0.00000	100.07603				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.62914				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.08083				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.35914				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.76359				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.58593				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.29614				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.65240				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	101.78205				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.39976				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.78500	8.78500	8.78500	105.93877				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.75140				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.44940				0.00	0	4,998,900,00
Total MMIG07 SPOT										0.00	0	4,998,900,00
Total For MMIG07										0.00	0	4,998,900,00
MML01 On 10/12/2026 Spot Bond					0.00000	102.76558				0.00	0	300,000,00
Total MML01 SPOT										0.00	0	300,000,00
Total For MML01										0.00	0	300,000,00
MML02 On 10/12/2026 Spot Bond			9.43500	101.58891	9.43500	101.56318				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	103.42791				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.68500	96.58555	9.68500	96.55821				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.54219				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.28000	101.40270	10.28000	101.37462				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.73973				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.15149				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.43094				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.02553				0.00	0	
Total MTN15 SPOT										0.00	0	

Contract 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 MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.78029				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.99751				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.67206				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	100.86316				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.27561				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.30084				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.38000	97.92050	9.38000	97.89572				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.22957				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.23851				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.38710				0.00	0	200,000,00
Total MTN26 SPOT										0.00	0	200,000,00
Total For MTN26										0.00	0	200,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.80569				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.35153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.69699				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.41203				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.16139				0.00	0	200,000,00
Total MTN31 SPOT										0.00	0	200,000,00
Total For MTN31										0.00	0	200,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	102.43354				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.37309				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.91348				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.35898				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.15905				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.34433				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.15732				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.15748				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2025 Spot Bond					0.00000	100.15199				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.14259				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.64067				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.92103				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.15924				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.37824				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.18500	101.13611	9.18500	101.11160				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.29500	101.40305	10.29500	101.37493				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.93661				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.70313				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.83923				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.69834				0.00	0	
Total NBG06G SPOT										0.00	0	

Contract 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 NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.78573				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.72500	105.35951	8.72500	105.33466				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.93500	101.32161	8.93500	101.29715				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.06500	105.90514	9.06500	105.87935				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.15500	105.85753	9.15500	105.83151				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.26000	105.97859	9.26000	105.95209				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.91300	109.64749	7.91300	109.62398				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.95500	110.53734	8.95500	110.51060				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25 On 12/02/2025 Spot Bond					0.00000	101.90069				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	88.38874	100.00000	88.18601				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.35364				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.88000	109.58386	8.88000	109.55756				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			8.67000	101.29944	8.67000	101.27623				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			9.02500	105.08438	9.02500	105.05875				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.75500	101.00754	8.75500	100.98363				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.52500	103.46977	8.52500	103.44591				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	100.71600				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	103.21734				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.18547				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.21343				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	101.08319				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	100.86933				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.18381				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK49I On 09/11/2023 Spot Bond					0.00000	100.76081				0.00	0	510,000,00
Total NBK49B SPOT										0.00	0	510,000,00
Total For NBK49B										0.00	0	510,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.98836				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.63305				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.71253				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.62146				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	100.92502				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.85830				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.37198				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	100.23484				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.98434				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.97611				0.00	0	
Total NBKB62 SPOT										0.00	0	

Contract 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 NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.16215				0.00	0	2,000,000,00
Total NBKB63 SPOT										0.00	0	2,000,000,00
Total For NBKB63										0.00	0	2,000,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.46506				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.16729				0.00	0	2,500,000,00
Total NBKB65 SPOT										0.00	0	2,500,000,00
Total For NBKB65										0.00	0	2,500,000,00
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.16931				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.17058				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.62458				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			10.28000	105.12800	10.28000	105.09889				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.75903				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.93500	105.22436	9.93500	105.19618				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.76857				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.78366				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.80273				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.24983				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.24983				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.02721				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.07552				0.00	79,428,400	719,857,100
Total NGL04 SPOT										0.00	79,428,400	719,857,100
Total For NGL04										0.00	79,428,400	719,857,100
NGL05 On 26/07/2023 Spot Bond					0.00000	101.41715				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	99.97383				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.19615				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.83375				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.69750				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.56144				0.00	0	
Total NGL10 SPOT										0.00	0	

Contract 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 NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.20912				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.76233				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	104.02501				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	105.23889				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	102.45852				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.17994				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.04193				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	106.02289				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.68504				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.44145				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.07924				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	102.31568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.27358				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	102.22318				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.25034				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	100.64175				0.00	0	1,453,040,00
Total NHM018 SPOT										0.00	0	1,453,040,00
Total For NHM018										0.00	0	1,453,040,00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.04193				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.81295				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.67963				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	102.00891				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.00466				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.78000	5.78000	5.78000	224.46456				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.67900	4.67900	4.67900	215.39496				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NI25 On 31/01/2025 Spot Bond			4.17500	4.17500	4.17500	164.32045				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	114.96166				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			5.53000	5.53000	5.53000	114.71130				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.28000	4.28000	4.28000	164.00100				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	274.96360	3.45000	274.91018				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	164.61014				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.32400	4.32400	4.32400	218.95719				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.46900	217.54226	4.46900	217.49402				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.55000	89.36251	5.55000	114.44125				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.51446				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	

Contract 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 NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	145.24189				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.03023				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.39393				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.18463				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.02616				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.03214				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	147.28741				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	100.22511				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.15413				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.69721				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	161.79635				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.42702				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	180.65486				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	182.88750				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.93969				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	135.00501				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.72074				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.67285				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.00905				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	102.00357				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.89457				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.76980				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN096 On 14/06/2024 Spot Bond					0.00000	101.88955				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.60737				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.82879				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.89939				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.82879				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.64743				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.42520				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	101.80458				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.74556				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.31500	10.31500	10.31500	101.18434				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.91500	9.91500	9.91500	105.15026				0.00	0	
Total NN178 SPOT										0.00	0	

Contract 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 NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.94000	9.94000	9.94000	103.88274				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.14608				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.25043				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	139.64000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	129.04000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	142.47000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	140.07000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	138.24749				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08(On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08(On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08(On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF084 SPOT										0.00	0	
Total For NNF084										0.00	0	
NNF08(On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09(On 30/05/2023 Spot Bond					0.00000	100.00001				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09(On 17/08/2023 Spot Bond					0.00000	100.24910				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09(On 30/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09(On 30/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		28,000,000,000	28,000,000,000	
Total NNF094 SPOT								10,000,000,000,000.00		28,000,000,000	28,000,000,000	
Total For NNF094								10,000,000,000,000.00		28,000,000,000	28,000,000,000	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	123.54444				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	87.73435				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	100.16306				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.15195				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.15548				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.15707				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.33581				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.15844				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.16663				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.16026				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.99573				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.14030				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.25000	212.30264	5.25000	212.25121				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.04500	108.05159	11.04500	108.01968				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	15.83144	100.00000	15.79622				0.00	0	
Total NRA028/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.36687				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.94544				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.43530				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.72003				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.51187				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	99.83971				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.05335				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.11752				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.33560				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.34246				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.75262				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.20500	110.01581	8.20500	109.99137				0.00	0	1,530,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML07 SPOT										0.00	0	1,530,000.00
Total For OML07										0.00	0	1,530,000.00
OML10 On 14/09/2025 Spot Bond			8.61000	111.38439	8.61000	111.35845				0.00	0	670,000.00
Total OML10 SPOT										0.00	0	670,000.00
Total For OML10										0.00	0	670,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	102.32808				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.90505				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.17742				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.09945				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.71421				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	102.51240				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	102.30754				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	99.78126				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.61930				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.95538				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
PEP04 On 05/05/2026 Spot Bond					0.00000	101.34443				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PMM56 On 28/02/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total PMM56 SPOT										0.00	0	
Total For PMM56										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.26237				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.99987				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.62500	107.97045	8.53500	108.24389			022,871,454,062,500.00	2,321,492,342,500	1,323,837,695,700	
Total R186 SPOT									22,871,454,062,500.00	321,492,342,500	323,837,695,700	
Total For R186									22,871,454,062,500.00	321,492,342,500	323,837,695,700	
R197 On 07/12/2023 Spot Bond			3.60000	330.84338	3.60000	330.77775			214,092,000,000,000.00	59,470,000,000	521,370,000,000	
Total R197 SPOT									14,092,000,000,000.00	59,470,000,000	521,370,000,000	
Total For R197									14,092,000,000,000.00	59,470,000,000	521,370,000,000	
R202 On 07/12/2033 Spot Bond			4.73000	245.75813	4.78000	244.63771			6,657,364,791,000.00	1,407,476,700	92,744,236,500	
Total R202 SPOT									6,657,364,791,000.00	1,407,476,700	92,744,236,500	
Total For R202									6,657,364,791,000.00	1,407,476,700	92,744,236,500	
R2023 On 28/02/2023 Spot Bond			7.55000	99.97932	7.55000	100.00000			226,500,000,000,000.00	30,000,000,000	42,997,000,000	
Total R2023 SPOT									26,500,000,000,000.00	30,000,000,000	42,997,000,000	
Total For R2023									26,500,000,000,000.00	30,000,000,000	42,997,000,000	
R2030 On 31/01/2030 Spot Bond			10.11500	90.28142	10.10000	90.32535			224,198,306,579,000.00	2,592,604,874,600	2,363,041,406,100	
Total R2030 SPOT									24,198,306,579,000.00	592,604,874,600	363,041,406,100	
Total For R2030									24,198,306,579,000.00	592,604,874,600	363,041,406,100	
R2032 On 31/03/2032 Spot Bond			10.71000	89.36566	10.71000	89.34004			585,624,190,077,000.00	1,735,352,398,700	1,122,752,164,800	
Total R2032 SPOT									15,624,190,077,000.00	735,352,398,700	122,752,164,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total For R2032									15,624,190,077,000.00	735,352,398,700	122,752,164,80
R2035 On 28/02/2035 Spot Bond			11.17000	85.05442	11.22000	84.73917			995,405,636,928,000.00	1,521,522,438,400	1,229,343,505,10
Total R2035 SPOT									15,405,636,928,000.00	521,522,438,400	229,343,505,10
Total For R2035									15,405,636,928,000.00	521,522,438,400	229,343,505,10
R2037 On 31/01/2037 Spot Bond			11.41000	80.60366	11.46500	80.25793			241,658,344,968,000.00	1,423,458,224,800	1,331,395,186,00
Total R2037 SPOT									1,658,344,968,000.00	423,458,224,800	331,395,186,00
Total For R2037									1,658,344,968,000.00	423,458,224,800	331,395,186,00
R2040 On 31/01/2040 Spot Bond			11.48000	82.36923	11.59000	81.65318			967,662,369,876,000.00	781,155,258,700	1,484,428,874,50
Total R2040 SPOT									7,662,369,876,000.00	781,155,258,700	484,428,874,50
Total For R2040									7,662,369,876,000.00	781,155,258,700	484,428,874,50
R2044 On 31/01/2044 Spot Bond			11.53500	78.85228	11.64000	78.16009			293,724,822,021,000.00	805,697,860,600	1,730,252,332,20
Total R2044 SPOT									3,724,822,021,000.00	805,697,860,600	730,252,332,20
Total For R2044									3,724,822,021,000.00	805,697,860,600	730,252,332,20
R2048 On 28/02/2048 Spot Bond			11.42500	78.06596	11.53000	77.35156			696,537,863,310,000.00	1,899,040,513,200	3,210,387,511,00
Total R2048 SPOT									6,537,863,310,000.00	899,040,513,200	210,387,511,00
Total For R2048									6,537,863,310,000.00	899,040,513,200	210,387,511,00
R209 On 31/03/2036 Spot Bond			11.20000	69.02412	11.26000	68.69831			114,739,019,680,000.00	813,815,983,900	956,888,054,60
Total R209 SPOT									14,739,019,680,000.00	813,815,983,900	956,888,054,60
Total For R209									14,739,019,680,000.00	813,815,983,900	956,888,054,60
R210 On 31/03/2028 Spot Bond			3.93000	223.03710	3.96900	222.58781			14,326,355,190,000.00	3,645,383,000	324,164,610,70
Total R210 SPOT									14,326,355,190,000.00	3,645,383,000	324,164,610,70
Total For R210									14,326,355,190,000.00	3,645,383,000	324,164,610,70
R213 On 28/02/2031 Spot Bond			10.49000	81.43624	10.48500	81.43696			618,965,631,488,000.00	630,978,611,200	1,221,209,085,90
Total R213 SPOT									18,965,631,488,000.00	630,978,611,200	221,209,085,90
Total For R213									18,965,631,488,000.00	630,978,611,200	221,209,085,90
R214 On 28/02/2041 Spot Bond			11.36000	63.09212	11.45500	62.56859			028,209,502,224,000.00	442,624,075,900	502,719,032,60
Total R214 SPOT									8,209,502,224,000.00	442,624,075,900	502,719,032,60
Total For R214									8,209,502,224,000.00	442,624,075,900	502,719,032,60
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.90172			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.11383			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.77106			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.99271				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.68308				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.07366				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.57373				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.38382				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2' On 26/07/2024 Spot Bond					0.00000	101.62470				0.00	0	100,000,00
Total RDFB27 SPOT										0.00	0	100,000,00
Total For RDFB27										0.00	0	100,000,00
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.95075				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.46281				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.74144				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.79773				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.96326				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.98096				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.71384				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.30902				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.88844				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.45176				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.40970				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.02075				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.84257				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.53688				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.56826				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.76595				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.81367				0.00	0	
Total RES49 SPOT										0.00	0	

Contract 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 RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.22713				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.97923				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.75296				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.11557				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	99.86005				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.81860				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.37336				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.67679				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.67107				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.74925				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.73018				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.83503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.81597				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.04461				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.02557				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.17937				0.00	0	1,500,000.00
Total RN2027 SPOT										0.00	0	1,500,000.00
Total For RN2027										0.00	0	1,500,000.00
RW23 On 10/12/2023 Spot Bond			9.46500	102.12209	9.46500	102.09615				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.30000	97.85603	11.30000	97.82648				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.78500	96.01766	11.78500	95.98746				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.11164				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.78000	97.32281	10.78000	97.29474				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBN02 On 02/08/2024 Spot Bond					0.00000	100.82469				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.12134				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.19000	105.25831	9.19000	105.23219				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.81969				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.92500	101.34866	8.92500	101.32422				0.00	0	2,055,900,00
Total SBS27 SPOT										0.00	0	2,055,900,00
Total For SBS27										0.00	0	2,055,900,00
SBS3 On 25/05/2026 Spot Bond			9.20500	99.39404	9.20500	99.36934				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.53000	102.97561	9.53000	102.94927				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.96500	106.14667	8.96500	106.12095				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.96000	100.98848	8.96000	100.96403				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.26500	98.11371	10.26500	98.08659				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.07000	106.86073	9.07000	106.83455				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.66000	107.52727	9.66000	107.49925				0.00	0	
Total SBS43 SPOT										0.00	0	

Contract 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 SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.89500	8.89500	8.89500	101.50558				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.08005				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.71751				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.72708				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.37512				0.00	0	200,000,00
Total SBS58 SPOT										0.00	0	200,000,00
Total For SBS58										0.00	0	200,000,00
SBS62 On 31/01/2024 Spot Bond					0.00000	101.07681				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.58157				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.54299				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.66648				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.05345				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.33993				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.95130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.68561				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.75974				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.10002				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.82721				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.96155				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.34518				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.32247				0.00	200,000,000	100,000,000
Total SBS77 SPOT										0.00	200,000,000	100,000,000
Total For SBS77										0.00	200,000,000	100,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	99.97715				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.18118				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.72500	9.72500	9.72500	98.40835				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.50000	328.64450	4.50000	328.57136				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSI14 On 07/12/2033 Spot Bond			5.68000	5.68000	5.68000	226.38996				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.06266				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.47017				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	104.47308				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10: On 30/09/2025 Spot Bond					0.00000	105.91473				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10: 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	
SBT10: On 31/12/2026 Spot Bond					0.00000	102.24735				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	103.55123				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10: On 13/07/2027 Spot Bond					0.00000	103.07896				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10: On 31/12/2027 Spot Bond					0.00000	102.00979				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20: On 03/12/2023 Spot Bond					0.00000	100.61582				0.00	0	200,000,00
Total SBT202 SPOT										0.00	0	200,000,00
Total For SBT202										0.00	0	200,000,00
SBT20: On 03/12/2023 Spot Bond			9.42000	103.18098	9.42000	103.15490				0.00	0	
Total SBT203 SPOT										0.00	0	

Contract 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 SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	101.07460				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	101.78785				0.00	0	100,000,00
Total SBT206 SPOT										0.00	0	100,000,00
Total For SBT206										0.00	0	100,000,00
SBT206 On 25/06/2025 Spot Bond					0.00000	106.26332				0.00	0	500,000,00
Total SBT207 SPOT										0.00	0	500,000,00
Total For SBT207										0.00	0	500,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.38947				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	102.48198				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.03036				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.63713				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.48500	95.83480	9.48500	95.81027				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.57369				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.33317				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.32967				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.34002				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.34718				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.34365				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.33666				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.34699				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.35416				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.35238				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.35062				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.36091				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.26000	104.76865	9.26000	104.74236				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.99963				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.77912				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SOL01 On 17/10/2025 Spot Bond					0.00000	101.20250				0.00	0	200,000,00
Total SOL01 SPOT										0.00	0	200,000,00
Total For SOL01										0.00	0	200,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	101.53078				0.00	0	200,000,00
Total SOL02 SPOT										0.00	0	200,000,00
Total For SOL02										0.00	0	200,000,00
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.69048				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.16440				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.16665				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.16459				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.16708				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	102.01946				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	102.38990				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	102.26215				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	101.51203				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.56279				0.00	0	
Total SPG010 SPOT										0.00	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 SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.28612				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.06666				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.59971				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.57806				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.92000	4.92000	4.92000	162.07096				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.51000	108.35179	8.51000	108.32698				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.97500	83.88665	9.97500	83.86446				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	98.89020				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.13439				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.96500	104.20947	8.96500	104.18437				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.48000	115.41859	5.48000	115.38976				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.52931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044: On 30/04/2027 Spot Bond					0.00000	100.75200				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond					0.00000	101.66756				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047: On 08/12/2023 Spot Bond			4.63000	4.63000	4.63000	328.25467				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050: On 31/01/2025 Spot Bond			4.32500	4.32500	4.32500	163.86435				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062: On 31/01/2038 Spot Bond			5.68000	5.68000	5.68000	112.70417				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063: On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	115.28108				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064: On 31/03/2028 Spot Bond			5.14900	5.14900	5.14900	210.78148				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	100.00013				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069: On 15/06/2023 Spot Bond					0.00000	101.88623				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	101.85758				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	107.17109				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	102.42168				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.77846				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.15068				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.02499				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	102.03535				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.56553				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.65500	5.65500	5.65500	226.87438				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.87662				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.22138				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	102.10571				0.00	0	
Total SSN099 SPOT										0.00	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 SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.76500	87.37461	10.76500	87.34930				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.95191				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.12900	211.02596	5.12900	210.97543				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.83500	223.47168	5.83500	223.41396				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.64006				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	101.74799				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.72861				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.47865				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.86299				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.25500	7.25500	7.25500	100.20372				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.84456				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	102.70261				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	106.21046				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.82785	110.89356	4.82785	110.86791				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.83081	45.21207	4.83081	110.83786				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.76522				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.78839				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 14/03/2023 Spot Bond					0.00000	101.69617				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18: On 20/03/2023 Spot Bond					0.00000	101.57779				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.18454				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	100.72199				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	100.24764				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN186 On 22/05/2023 Spot Bond					0.00000	100.15709				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN187 On 22/05/2023 Spot Bond					0.00000	100.15709				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN188 On 23/05/2023 Spot Bond					0.00000	100.11340				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN189 On 23/05/2023 Spot Bond					0.00000	100.11340				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.30012				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	99.98177				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.39211				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	99.97918				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.02500	103.68804	9.02500	103.66290				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.23819				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.23001				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.17385				0.00	0	
Total T17A12 SPOT										0.00	0	

Contract 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 T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.24971				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.16905				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.90912				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.16905				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.15500	100.30187	7.15500	100.28239				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.66500	100.31156	7.66500	100.29071				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.10006				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.16648				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.17007				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.16913				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.23500	100.97854	9.23500	100.95336				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.31450				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.38483				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.36974				0.00	0	2,390,000,00
Total TFS154 SPOT										0.00	0	2,390,000,00
Total For TFS154										0.00	0	2,390,000,00
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.13667				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.42054				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.92677				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.33769				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.02020				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.86093				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.89947				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.27981				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.04682				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.90287				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.74821				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.17375				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.24036				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.65559				0.00	1,000,000,000	1,000,000,000
Total TFS173 SPOT										0.00	1,000,000,000	1,000,000,000
Total For TFS173										0.00	1,000,000,000	1,000,000,000
TFS174 On 30/01/2028 Spot Bond					0.00000	100.75023				0.00	0	200,000,000
Total TFS174 SPOT										0.00	0	200,000,000
Total For TFS174										0.00	0	200,000,000
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.16930				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.43500	100.25889	8.43500	100.23601				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.17024				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.16967				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.70500	100.20250	5.70500	100.18693				0.00	0	
Total TH16A9 SPOT										0.00	0	

Contract 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 TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.17381				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.31681				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.18096				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.17964				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.18866				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.18622				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.21997				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.23586				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.22651				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.17744				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.17464				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.17371				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.18414				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.17986				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.17930				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.21829				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.21144				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.20717				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.15854				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.17381				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.99309				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.18688				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.18315				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18D On 21/08/2027 Spot Bond					0.00000	100.20552				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.20180				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.15880				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.15858				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.18500	100.45346	9.18500	100.42855			9,185,000,000,000.00	1,000,000,000	500,000,000	
Total TL25 SPOT									9,185,000,000,000.00	1,000,000,000	500,000,000	
Total For TL25									9,185,000,000,000.00	1,000,000,000	500,000,000	
TL26 On 25/11/2024 Spot Bond					0.00000	101.62351				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	100.99256				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.00500	103.76841	9.00500	103.74330				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.28659				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.49754				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.43030				0.00	0	200,000,000
Total TL31 SPOT										0.00	0	200,000,000
Total For TL31										0.00	0	200,000,000
TL32 On 09/02/2027 Spot Bond					0.00000	100.86598				0.00	0	
Total TL32 SPOT										0.00	0	

Contract 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 TL32									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.58500	104.18604	9.58500	104.15910			0.00	0	200,000,00
Total TN23 SPOT									0.00	0	200,000,00
Total For TN23									0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	65.26713	100.00000	65.12109			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.68500	99.85832	9.68500	99.83225		2,773,593,205,500.00		286,380,300	1,819,388,00
Total TN25 SPOT								2,773,593,205,500.00		286,380,300	1,819,388,00
Total For TN25								2,773,593,205,500.00		286,380,300	1,819,388,00
TN25/R On 19/08/2025 Spot Bond			100.00000	21.90289	100.00000	21.85389			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.05500	94.85843	11.05500	94.83024		2,711,621,253,000.00		245,284,600	21,186,515,90
Total TN27 SPOT								2,711,621,253,000.00		245,284,600	21,186,515,90
Total For TN27								2,711,621,253,000.00		245,284,600	21,186,515,90
TN27/R On 14/11/2027 Spot Bond			100.00000	13.31839	100.00000	13.28859			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			11.03000	97.31757	11.03000	97.28871			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.66000	98.35230	11.66000	98.32168		30,793,549,292,000.00		2,640,956,200	3,474,627,50
Total TN30 SPOT								30,793,549,292,000.00		2,640,956,200	3,474,627,50
Total For TN30								30,793,549,292,000.00		2,640,956,200	3,474,627,50
TN30/R On 09/10/2030 Spot Bond			8.00000	118.15081	8.00000	118.12535			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.42700	94.32285	12.42700	94.29144			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.61500	91.12678	12.61500	91.09616		1,932,635,661,000.00		153,201,400	705,299,10
Total TN40 SPOT								1,932,635,661,000.00		153,201,400	705,299,10
Total For TN40								1,932,635,661,000.00		153,201,400	705,299,10
TN40/R On 09/10/2040 Spot Bond			10.75000	104.19940	10.75000	104.16943			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.55495				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.59212				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.04000	102.31732	6.04000	101.30472				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.82811				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.65975				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.68057				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.70917				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.55500	101.62585	7.55500	101.60514				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.13039				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.96500	103.77530	8.96500	103.75031				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.13039				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond			8.56500	103.33281	8.56500	103.30901				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.11248				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.59833				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.81591				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.75873				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.13022				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.13022				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	99.80406				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	92.82484				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.12867				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.88077				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1: On 31/01/2025 Spot Bond					0.00000	101.36010				0.00	0	
Total TU1D11 SPOT										0.00	0	

Contract 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 TU1D11										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	99.94163				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC42 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC429 SPOT										0.00	0	
Total For TWC429										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	101.77198				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	99.97925				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.05437				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.32571				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.23815				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.97469				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.72378				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			310,000,000,000,000.00	13,100,000,000	13,100,000,000	
Total TWC437 SPOT									10,000,000,000,000.00	13,100,000,000	13,100,000,000	
Total For TWC437									10,000,000,000,000.00	13,100,000,000	13,100,000,000	
UG26 On 09/03/2026 Spot Bond			10.85500	100.90311	10.85500	100.87365			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.32100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.28948				0.00	0	4,400,000.00
Total UU1A02 SPOT										0.00	0	4,400,000.00
Total For UU1A02										0.00	0	4,400,000.00
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.32625				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.34893				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.31925				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.35417				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.23500	10.23500	10.23500	102.13464				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.35417				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.36254				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.39949				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.40645				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.39600				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
VKE11 On 20/04/2023 Spot Bond					0.00000	101.04180				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.26879				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.04212				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.96634				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.42105				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.02369				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.59322				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.89e+017	107,204,847,900	745,224,923,60
Total for SPOT :										1.89e+017	107,204,847,900	745,224,923,60
Total Futures										1.89e+017	107,204,867,181	745,226,227,07
Total Options										14 127 589.00	9,750	126,02
Grand Total:										1.89e+017	107,204,876,931	745,226,353,05