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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/03/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2023 Bond Future			12.08435	74.42381	12.09475	74.37482			0.00	0	
ES33 On 03/08/2023 Bond Future			12.23658	75.90816	12.24736	75.85847			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.39218	73.66313	12.40341	73.61247			0.00	0	
ES33 On 01/02/2024 Bond Future			12.54716	75.22236	12.55882	75.17091			0.00	0	
ES33 On 02/05/2024 Bond Future			12.72375	72.94784	12.73605	72.89482			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.44075	71.85249	12.45594	71.76888			0.00	0	
ES42 On 03/08/2023 Bond Future			12.57923	73.28578	12.59496	73.20078			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.72027	70.51934	12.73661	70.43273			0.00	0	
ES42 On 01/02/2024 Bond Future			12.85388	72.01261	12.87081	71.92442			0.00	0	
ES42 On 02/05/2024 Bond Future			13.00986	69.20622	13.02760	69.11570			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			169.10022	169.10022	169.20663	169.20663			0.00	0	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
I2025	On	03/08/2023	Bond Future			170.74024	170.74024	170.84922	170.84922				0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.22529	174.22529	174.33677	174.33677				0.00	0	
I2025	On	01/02/2024	Bond Future			176.13545	176.13545	176.24943	176.24943				0.00	0	
I2025	On	02/05/2024	Bond Future			179.70012	179.70012	179.81518	179.81518				0.00	0	
Total I2025 Future													0.00	0	5,55
Total For I2025													0.00	0	5,55
I2029	On	04/05/2023	Bond Future			121.34222	121.34222	121.33319	121.33319				0.00	0	2,1'
I2029	On	03/08/2023	Bond Future			123.76237	123.76237	123.75363	123.75363				0.00	0	7,1'
I2029	On	02/11/2023	Bond Future			124.96868	124.96868	124.95972	124.95972				0.00	0	
I2029	On	01/02/2024	Bond Future			127.61281	127.61281	127.60415	127.60415				0.00	0	
I2029	On	02/05/2024	Bond Future			128.84570	128.84570	128.83548	128.83548				0.00	0	
Total I2029 Future													0.00	0	2,84
Total For I2029													0.00	0	2,84
I2033	On	04/05/2023	Bond Future			115.87463	115.87463	115.86288	115.86288				0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			118.18572	118.18572	118.17410	118.17410				0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			119.18863	119.18863	119.17680	119.17680				0.00	0	
I2033	On	01/02/2024	Bond Future			121.71037	121.71037	121.69870	121.69870				0.00	0	
I2033	On	02/05/2024	Bond Future			122.72940	122.72940	122.71621	122.71621				0.00	0	
Total I2033 Future													0.00	0	7,66
Total For I2033													0.00	0	7,66
I2038	On	04/05/2023	Bond Future			129.18135	129.18135	128.85764	128.85764				0.00	0	4,6'
I2038	On	03/08/2023	Bond Future			129.80868	129.80868	129.47883	129.47883				0.00	0	
I2038	On	02/11/2023	Bond Future			132.45832	132.45832	132.12190	132.12190				0.00	0	
I2038	On	01/02/2024	Bond Future			133.26280	133.26280	132.91925	132.91925				0.00	0	
I2038	On	02/05/2024	Bond Future			135.95911	135.95911	135.60764	135.60764				0.00	0	
Total I2038 Future													0.00	0	4,62
Total For I2038													0.00	0	4,62
I2046	On	04/05/2023	Bond Future			113.08992	113.08992	113.16756	113.16756				0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			115.34566	115.34566	115.42521	115.42521				0.00	0	
I2046	On	02/11/2023	Bond Future			115.62600	115.62600	115.70709	115.70709				0.00	0	
I2046	On	01/02/2024	Bond Future			118.07275	118.07275	118.15593	118.15593				0.00	0	
I2046	On	02/05/2024	Bond Future			118.34044	118.34044	118.42376	118.42376				0.00	0	
Total I2046 Future													0.00	0	17,30
Total For I2046													0.00	0	17,30
I2050	On	04/05/2023	Bond Future			115.56434	115.56434	115.44939	115.44939				0.00	0	13,3'
I2050	On	03/08/2023	Bond Future			115.69828	115.69828	115.58131	115.58131				0.00	0	
I2050	On	02/11/2023	Bond Future			118.05988	118.05988	117.94070	117.94070				0.00	0	
I2050	On	01/02/2024	Bond Future			118.33230	118.33230	118.21053	118.21053				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			120.72628	120.72628	120.60126	120.60126			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			8.62840	109.70187	8.55695	109.92811		4.27	164,552,805.00	1,500	97,94
R186	On	03/08/2023	Bond Future			8.68544	106.55880	8.60753	106.78993		4.56	0.00	0	
R186	On	02/11/2023	Bond Future			8.73108	108.70919	8.64577	108.94517		4.27	126,211,369.59	1,161	36
R186	On	01/02/2024	Bond Future			8.75306	105.67948	8.65898	105.92085		4.05	0.00	0	
R186	On	02/05/2024	Bond Future			8.82205	107.79199	8.71800	108.03741		3.64	0.00	0	
Total R186 Future												290,764,174.59	2,661	98,30
R186	On	04/05/2023	Bond Future	8.82	Call			1,240.46000	1.24046	1,086,990	4.33	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			410.50000	0.41050	483,270	4.33	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,262.74000	1.26274	1,107,960	4.34	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			401.39000	0.40139	472,850	4.34	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,285.32000	1.28532	1,129,260	4.35	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			392.60000	0.39260	462,780	4.35	0.00	0	
R186	On	04/05/2023	Bond Future		Call			9,928.11000	9.92811	9,701,870	4.14	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.14	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			429.51000	0.42951	347,400	3.99	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,056.29000	1.05629	1,200,420	3.99	0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			302.55000	0.30255	339,270	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,596.61000	3.59661	3,401,780	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			298.68000	0.29868	334,980	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,621.17000	3.62117	3,425,910	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			294.70000	0.29470	330,570	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,571.93000	3.57193	3,377,520	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,820.08000	2.82008	2,654,140	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			783.71000	0.78371	853,750	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,840.23000	2.84023	2,673,770	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			776.84000	0.77684	846,360	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,350.43000	2.35043	2,197,740	4.46	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			965.28000	0.96528	1,048,570	4.46	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,089.17000	5.08917	4,884,390	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			315.79000	0.31579	346,990	5.12	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			2,799.99000	2.79999	2,634,570	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			790.65000	0.79065	861,210	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			896.58000	0.89658	970,290	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,073.32000	3.07332	2,905,220	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			890.34000	0.89034	963,610	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,035.80000	3.03580	2,868,580	4.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	01/02/2024	Bond Future	9.50	Put			902.87000	0.90287	977,020	4.44	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,054.54000	3.05454	2,886,880	4.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			852.76000	0.85276	771,130	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,566.52000	2.56652	2,730,310	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			861.88000	0.86188	779,670	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,551.52000	2.55152	2,714,730	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			843.69000	0.84369	762,650	3.34	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,581.57000	2.58157	2,745,950	3.34	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												290,764,174.59	2,661	102,13
R197	On	04/05/2023	Bond Future			335.85902	335.85902	335.88817	335.88817			0.00	0	30
R197	On	03/08/2023	Bond Future			333.52032	333.52032	333.55093	333.55093			0.00	0	
R197	On	02/11/2023	Bond Future			340.32812	340.32812	340.35986	340.35986			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			251.21984	251.21984	251.73752	251.73752			0.00	0	4,96
R202	On	03/08/2023	Bond Future			251.43013	251.43013	251.95877	251.95877			0.00	0	46
R202	On	02/11/2023	Bond Future			256.56237	256.56237	257.10211	257.10211			0.00	0	
R202	On	01/02/2024	Bond Future			257.07020	257.07020	257.62132	257.62132			0.00	0	
R202	On	02/05/2024	Bond Future			262.27151	262.27151	262.83204	262.83204			0.00	0	
Total R202 Future												0.00	0	5,42
Total For R202												0.00	0	5,42
R2030	On	04/05/2023	Bond Future			10.22550	91.50156	10.19338	91.64480		8.32	366,006,240.00	4,000	87,79
R2030	On	03/08/2023	Bond Future			10.34448	89.29735	10.31057	89.44376		8.83	0.00	0	11,92
R2030	On	02/11/2023	Bond Future			10.45251	91.09946	10.41677	91.24902		8.39	0.00	0	
R2030	On	01/02/2024	Bond Future			10.55535	89.00170	10.51756	89.15469		8.25	0.00	0	
R2030	On	02/05/2024	Bond Future			10.69311	90.78042	10.65333	90.93584		7.73	0.00	0	
Total R2030 Future												366,006,240.00	4,000	99,72
R2030	On	04/05/2023	Bond Future	9.67	Put			2,675.79000	2.67579	2,785,150	7.49	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			7,816.96000	7.81696	7,675,000	11.09	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			32.22000	0.03222	33,500	11.09	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			9,598.55000	9.59855	9,455,620	11.40	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			9.73000	0.00973	10,040	11.40	0.00	0	47
R2030	On	04/05/2023	Bond Future	12.57	Call			9,866.65000	9.86665	9,723,650	11.40	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			7.77000	0.00777	8,010	11.40	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call			2,539.08000	2.53908	2,424,920	8.98	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Put			529.75000	0.52975	558,830	8.98	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			5,075.38000	5.07538	4,939,140	10.06	0.00	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			136.63000	0.13663	143,630	10.06		0.00	0	13
R2030 On 04/05/2023 Bond Future	11.62	Call			6,168.76000	6.16876	6,029,160	10.47		0.00	0	
R2030 On 04/05/2023 Bond Future	11.62	Put			76.74000	0.07674	80,380	10.47		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			2,117.15000	2.11715	2,010,620	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			674.03000	0.67403	710,740	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,148.58000	2.14858	2,041,410	8.78		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			661.74000	0.66174	697,810	8.78		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,180.18000	2.18018	2,072,380	8.80		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			649.65000	0.64965	685,090	8.80		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			425.43000	0.42543	382,200	7.61		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.78	Put			2,294.86000	2.29486	2,394,870	7.61		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			778.23000	0.77823	714,450	7.93		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	10.00	Put			1,646.70000	1.64670	1,726,160	7.93		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,812.37000	1.81237	1,712,630	8.60		0.00	0	47
R2030 On 04/05/2023 Bond Future	9.03	Call			21.73000	0.02173	17,630	7.11		0.00	0	38
R2030 On 04/05/2023 Bond Future	9.03	Put			5,409.85000	5.40985	5,548,990	7.11		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			220.62000	0.22062	193,610	7.39		0.00	0	13
R2030 On 04/05/2023 Bond Future	9.58	Put			3,012.13000	3.01213	3,128,360	7.39		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			300.66000	0.30066	266,780	7.49		0.00	0	47
R2030 On 04/05/2023 Bond Future	10.42	Put			807.95000	0.80795	851,450	8.60		0.00	0	
R2030 On 03/08/2023 Bond Future	10.40	Call			2,232.97000	2.23297	2,147,710	8.94		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Put			1,847.50000	1.84750	1,908,650	8.94		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,875.79000	2.87579	2,778,860	9.15		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			1,423.80000	1.42380	1,473,280	9.15		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			4,985.53000	4.98553	4,864,400	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			672.47000	0.67247	697,750	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			657.63000	0.65763	682,390	9.84		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,343.22000	9.34322	9,202,450	10.74		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			140.83000	0.14083	146,470	10.74		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	12.89	Call			10,407.37000	10.40737	10,264,490	10.74		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			85.10000	0.08510	88,630	10.74		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Call			5,018.66000	5.01866	4,897,280	9.83		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			665.01000	0.66501	690,040	9.83		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,051.85000	5.05185	4,930,200	9.84		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,778.86000	1.77886	1,831,640	8.64		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,010.70000	1.01070	964,750	7.99		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			4,647.82000	4.64782	4,751,430	7.99		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,757.16000	1.75716	1,690,610	8.14		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.80	Call			3,395.15000	3.39515	3,299,090	8.62		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,807.78000	1.80778	1,861,280	8.62		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 Inter
R2030	On	02/11/2023	Bond Future	10.81	Call		3,421.72000	3.42172	3,325,300	8.63	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		3,224.69000	3.22469	3,307,700	8.14	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,793.41000	1.79341	1,846,550	8.63	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,448.09000	3.44809	3,351,310	8.64	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		5,629.87000	5.62987	5,510,940	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put		958.95000	0.95895	989,580	9.28	0.00	0	80
R2030	On	01/02/2024	Bond Future	11.31	Call		4,789.76000	4.78976	4,682,280	8.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,649.41000	1.64941	1,694,920	8.89	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call		4,900.68000	4.90068	4,792,130	8.93	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Put		5,111.69000	5.11169	5,217,250	7.78	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,675.03000	1.67503	1,614,470	7.91	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put		4,096.57000	4.09657	4,189,000	7.91	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		968.02000	0.96802	996,060	9.55	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		1,908.85000	1.90885	1,843,010	7.98	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put		3,746.02000	3.74602	3,833,170	7.98	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,594.65000	1.59465	1,638,830	8.94	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		4,956.58000	4.95658	4,847,510	8.94	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,584.15000	1.58415	1,628,070	8.94	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,101.96000	7.10196	6,977,010	9.55	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,605.52000	1.60552	1,649,960	8.93	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,165.82000	1.16582	1,118,390	7.78	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		4,928.45000	4.92845	4,819,640	8.94	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,512.68000	1.51268	1,458,040	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,847.99000	4.84799	4,948,770	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,526.77000	1.52677	1,471,780	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,821.14000	4.82114	4,921,570	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,498.68000	1.49868	1,444,380	7.24	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,874.95000	4.87495	4,976,070	7.24	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											366,006,240.00	4,000	114,50
R2032	On	04/05/2023	Bond Future			10.79567	86.53706	10.76391	86.69869	10.43	692,296.48	8	183,00
R2032	On	03/08/2023	Bond Future			10.91344	88.24205	10.88020	88.40723	11.00	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			11.03075	85.86301	10.99598	86.03164	10.99	0.00	0	2
R2032	On	01/02/2024	Bond Future			11.14125	87.66149	11.10481	87.83404	10.44	0.00	0	
R2032	On	02/05/2024	Bond Future			11.27751	85.25570	11.23948	85.43108	10.37	0.00	0	
Total R2032 Future											692,296.48	8	185,60
R2032	On	04/05/2023	Bond Future	9.80	Call		59.71000	0.05971	49,890	8.58	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		5,161.53000	5.16153	5,313,340	8.58	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		5.04000	0.00504	5,160	14.25	0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2032 On 04/05/2023 Bond Future	10.89	Call			1,814.96000	1.81496	1,710,440	10.73		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			884.59000	0.88459	928,350	11.08		0.00	0	7
R2032 On 04/05/2023 Bond Future	10.69	Call			1,242.66000	1.24266	1,156,620	10.30		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			4,022.71000	4.02271	4,161,480	8.99		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			3,530.87000	3.53087	3,394,730	11.72		0.00	0	4
R2032 On 04/05/2023 Bond Future	11.37	Put			514.56000	0.51456	540,050	11.72		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			12,277.56000	12.27756	12,116,050	14.25		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			1,195.13000	1.19513	1,253,090	10.71		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			455.41000	0.45541	409,330	9.48		0.00	0	5
R2032 On 04/05/2023 Bond Future	10.89	Put			1,175.65000	1.17565	1,232,760	10.73		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			2,171.14000	2.17114	2,057,710	10.96		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			979.22000	0.97922	1,027,420	10.96		0.00	0	13,0
R2032 On 04/05/2023 Bond Future	11.06	Call			2,375.95000	2.37595	2,258,080	11.08		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,067.95000	1.06795	988,940	10.16		0.00	0	4
R2032 On 04/05/2023 Bond Future	10.62	Put			1,805.35000	1.80535	1,887,970	10.16		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,620.34000	1.62034	1,695,930	10.30		0.00	0	5
R2032 On 04/05/2023 Bond Future	10.87	Call			1,753.22000	1.75322	1,650,420	10.68		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			1,214.89000	1.21489	1,273,720	10.68		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,783.97000	1.78397	1,680,300	10.71		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			77.07000	0.07707	64,990	8.67		0.00	0	6,5
R2032 On 04/05/2023 Bond Future	9.85	Put			4,904.63000	4.90463	5,054,180	8.67		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			173.59000	0.17359	150,730	8.99		0.00	0	7
R2032 On 04/05/2023 Bond Future	10.30	Put			2,862.62000	2.86262	2,978,170	9.48		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			864.22000	0.86422	794,490	9.96		0.00	0	7
R2032 On 04/05/2023 Bond Future	10.53	Put			2,067.03000	2.06703	2,158,930	9.96		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,254.45000	5.25445	5,123,440	11.87		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,020.43000	1.02043	1,054,600	11.87		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			419.65000	0.41965	392,150	10.40		0.00	0	1,5
R2032 On 03/08/2023 Bond Future	11.90	Put			882.79000	0.88279	912,630	12.03		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,197.92000	1.19792	1,138,400	10.43		0.00	0	1,5
R2032 On 03/08/2023 Bond Future	9.60	Put			7,112.36000	7.11236	7,250,040	10.40		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			4,149.73000	4.14973	4,255,390	10.43		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,218.43000	5.21843	5,087,750	11.86		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,030.96000	1.03096	1,065,460	11.86		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,290.36000	5.29036	5,159,030	11.88		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,009.82000	1.00982	1,043,670	11.88		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			5,764.87000	5.76487	5,629,530	12.03		0.00	0	5,0
R2032 On 02/11/2023 Bond Future	11.24	Call			3,725.41000	3.72541	3,622,270	11.23		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,551.09000	2.55109	2,616,580	11.23		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			3,668.44000	3.66844	3,566,110	11.21		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	11.22	Put		2,589.57000	2.58957	2,655,870	11.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,696.88000	3.69688	3,594,140	11.22	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		2,570.27000	2.57027	2,636,160	11.22	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,508.46000	5.50846	5,389,330	10.97	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,158.95000	2.15895	2,212,370	10.97	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,539.68000	5.53968	5,420,250	10.98	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,145.20000	2.14520	2,198,320	10.98	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,349.55000	1.34955	1,298,090	9.86	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put		2,131.23000	2.13123	2,184,050	10.99	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,099.16000	8.09916	7,960,310	11.73	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,294.96000	1.29496	1,328,660	11.73	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		2,625.87000	2.62587	2,545,370	10.07	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,753.27000	6.75327	6,874,360	9.86	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		4,281.41000	4.28141	4,373,460	10.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,570.65000	5.57065	5,450,920	10.99	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,293.41000	2.29341	2,222,860	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,556.37000	5.55637	5,661,200	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,311.47000	2.31147	2,240,560	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,525.96000	5.52596	5,630,430	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,275.08000	2.27508	2,204,900	9.90	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,586.56000	5.58656	5,691,760	9.90	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											692,296.48	8	221,63
R2035	On	04/05/2023	Bond Future			11.27473	86.20309	11.28385	86.15091	12.95	323,175,384.41	3,749	162,54
R2035	On	03/08/2023	Bond Future			11.39379	87.90140	11.40322	87.84852	13.45	0.00	0	6,70
R2035	On	02/11/2023	Bond Future			11.51532	85.17093	11.52511	85.11711	13.44	340,683.72	4	0
R2035	On	01/02/2024	Bond Future			11.63477	86.95472	11.64490	86.90014	12.94	0.00	0	
R2035	On	02/05/2024	Bond Future			11.76675	84.18749	11.77741	84.13124	12.55	0.00	0	
Total R2035 Future											323,516,068.13	3,753	169,36
R2035	On	04/05/2023	Bond Future	9.85	Call		28.71000	0.02871	28,080	11.71	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		8,822.32000	8.82232	8,769,510	11.71	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		223.43000	0.22343	222,570	11.88	0.00	0	48
R2035	On	04/05/2023	Bond Future	13.18	Call		9,977.52000	9.97752	10,025,730	15.93	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		52.84000	0.05284	48,870	15.93	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,645.34000	3.64534	3,670,860	13.82	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		765.03000	0.76503	738,370	13.82	0.00	0	1,00
R2035	On	04/05/2023	Bond Future	11.87	Call		3,936.48000	3.93648	3,963,870	13.93	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Call		6,588.41000	6.58841	6,628,660	14.85	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put		224.86000	0.22486	212,930	14.85	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 04/05/2023 Bond Future	11.20	Call			1,538.49000	1.53849	1,547,740	12.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			2,019.96000	2.01996	1,977,030	12.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,566.42000	1.56642	1,575,910	12.89		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Put			4,682.89000	4.68289	4,630,330	12.02		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,594.63000	1.59463	1,604,360	12.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,960.91000	1.96091	1,918,460	12.91		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			386.79000	0.38679	386,700	12.08		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,428.98000	4.42898	4,376,710	12.08		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			1,153.47000	1.15347	1,159,390	12.65		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			676.33000	0.67633	651,540	13.93		0.00	0	71
R2035 On 04/05/2023 Bond Future	10.42	Put			5,374.63000	5.37463	5,321,590	11.88		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			334.58000	0.33458	334,200	12.02		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,505.96000	2.50596	2,459,700	12.65		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,456.35000	1.45635	1,464,890	12.83		0.00	0	45
R2035 On 04/05/2023 Bond Future	11.17	Put			2,111.02000	2.11102	2,067,380	12.83		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,990.27000	1.99027	1,947,580	12.89		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,065.70000	5.06570	5,091,680	14.47		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,812.25000	1.81225	1,785,350	14.47		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,992.43000	4.99243	5,018,120	14.44		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,845.09000	1.84509	1,817,900	14.44		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			5,028.92000	5.02892	5,054,750	14.45		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,828.50000	1.82850	1,801,450	14.45		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,614.28000	2.61428	2,629,720	13.04		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,882.81000	4.88281	4,844,430	13.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,984.97000	3.98497	3,950,260	13.35		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,432.78000	3.43278	3,452,020	13.36		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,957.75000	3.95775	3,923,170	13.36		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,570.99000	1.57099	1,580,820	12.64		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,759.84000	6.75984	6,715,850	12.64		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			8,313.41000	8.31341	8,348,500	15.09		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,458.44000	1.45844	1,439,710	15.09		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,376.67000	3.37667	3,395,660	13.34		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,012.62000	4.01262	3,977,790	13.34		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,404.53000	3.40453	3,423,640	13.35		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Put			7,704.76000	7.70476	7,661,780	12.30		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			2,940.49000	2.94049	2,957,080	12.62		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.19	Call			6,007.65000	6.00765	6,035,440	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,835.88000	5.83588	5,797,890	12.62		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,143.40000	3.14340	3,116,610	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,040.67000	6.04067	6,068,560	13.66		0.00	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
R2035	On	01/02/2024	Bond Future	12.20	Put		3,125.19000	3.12519	3,098,500	13.66	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call		1,919.07000	1.91907	1,930,670	12.30	0.00	0	40
R2035	On	01/02/2024	Bond Future	13.46	Call		10,513.53000	10.51353	10,551,920	15.01	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,496.13000	1.49613	1,479,940	15.01	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call		5,974.68000	5.97468	6,002,370	13.64	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		3,161.72000	3.16172	3,134,830	13.64	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,219.01000	6.21901	6,180,980	12.11	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,059.86000	3.05986	3,078,180	12.11	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,185.43000	6.18543	6,147,500	12.11	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,082.29000	3.08229	3,100,710	12.12	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		6,152.35000	6.15235	6,114,520	12.12	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,037.87000	3.03787	3,056,090	12.11	0.00	0	
Total R2035 Option											0.00	0	8,360
Total For R2035											323,516,068.13	3,753	177,750
R2037	On	04/05/2023	Bond Future			11.52958	81.63386	11.54921	81.52098	13.94	0.00	0	63,400
R2037	On	03/08/2023	Bond Future			11.65595	78.98478	11.67629	78.87005	15.27	0.00	0	74,000
R2037	On	02/11/2023	Bond Future			11.77234	80.57889	11.79343	80.46196	14.52	0.00	0	
R2037	On	01/02/2024	Bond Future			11.88608	78.01058	11.90794	77.89152	14.52	0.00	0	
R2037	On	02/05/2024	Bond Future			12.02094	79.56880	12.04377	79.44680	13.46	0.00	0	
Total R2037 Future											0.00	0	137,510
R2037	On	04/05/2023	Bond Future	11.30	Put		2,598.67000	2.59867	2,514,820	13.61	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		3,178.70000	3.17870	3,242,670	14.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		979.77000	0.97977	930,860	14.69	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		11,223.80000	11.22380	11,333,390	17.26	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		29.57000	0.02957	26,280	17.26	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		1,171.51000	1.17151	1,201,050	13.63	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,147.88000	1.14788	1,176,910	13.61	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,563.34000	2.56334	2,480,000	13.63	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,195.29000	1.19529	1,225,350	13.64	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,528.22000	2.52822	2,445,400	13.64	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,581.09000	2.58109	2,636,500	14.41	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		1,271.45000	1.27145	1,213,980	14.41	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		507.06000	0.50706	520,740	13.10	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		4,061.86000	4.06186	3,962,660	13.10	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		622.75000	0.62275	639,420	13.21	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,689.64000	3.68964	3,593,430	13.21	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,061.74000	2.06174	2,010,900	15.84	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		4,540.07000	4.54007	4,604,260	15.85	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		2,043.27000	2.04327	1,992,730	15.85	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
R2037	On	03/08/2023	Bond Future	10.30	Call		487.87000	0.48787	498,820	14.03		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,836.17000	8.83617	8,732,390	14.03		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,575.65000	4.57565	4,640,130	15.87		0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,025.14000	2.02514	1,974,890	15.87		0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,383.78000	1.38378	1,411,300	14.31		0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,333.67000	5.33367	5,246,460	14.31		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		4,504.77000	4.50477	4,568,660	15.84		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,409.10000	4.40910	4,339,660	14.30		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,103.19000	3.10319	3,150,130	14.28		0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,468.48000	4.46848	4,398,490	14.28		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,130.18000	3.13018	3,177,400	14.29		0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,438.70000	4.43870	4,368,990	14.29		0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,157.29000	3.15729	3,204,780	14.30		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,414.60000	3.41460	3,361,440	15.19		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,642.29000	5.64229	5,708,410	15.20		0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,394.59000	3.39459	3,341,650	15.20		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,578.06000	5.57806	5,643,750	15.17		0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,434.71000	3.43471	3,381,340	15.17		0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,610.15000	5.61015	5,676,050	15.19		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,045.39000	3.04539	3,090,720	12.99		0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,368.15000	6.36815	6,291,480	12.99		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,067.74000	3.06774	3,113,310	12.99		0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,333.80000	6.33380	6,257,370	12.99		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,023.45000	3.02345	3,068,550	12.98		0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,402.96000	6.40296	6,326,060	12.98		0.00	0	
Total R2037 Option												0.00	0	6,20
Total For R2037												0.00	0	143,72
R2040	On	04/05/2023	Bond Future			11.66831	82.96667	11.69299	82.81477	14.82		208,246,341.70	2,510	53,67
R2040	On	03/08/2023	Bond Future			11.79266	80.09341	11.81824	79.93888	16.27		0.00	0	99,34
R2040	On	02/11/2023	Bond Future			11.90704	81.70991	11.93355	81.55237	15.48		0.00	0	
R2040	On	01/02/2024	Bond Future			12.01888	78.91498	12.04635	78.75447	14.89		0.00	0	
R2040	On	02/05/2024	Bond Future			12.15021	80.49109	12.17885	80.32676	13.71		0.00	0	
Total R2040 Future												208,246,341.70	2,510	152,96
R2040	On	04/05/2023	Bond Future	10.17	Call		23.40000	0.02340	24,260	13.39		0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		10,301.43000	10.30143	10,150,390	13.39		0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		98.68000	0.09868	88,620	18.27		0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		1,242.46000	1.24246	1,284,910	14.70		0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put		1,158.08000	1.15808	1,093,090	15.82		0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call		483.64000	0.48364	502,430	14.04		0.00	0	68

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 04/05/2023 Bond Future	10.92	Put			5,332.91000	5.33291	5,195,100	13.89		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,602.60000	6.60260	6,727,740	17.12		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			335.25000	0.33525	308,490	17.12		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			9,850.07000	9.85007	9,991,910	18.27		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			1,217.78000	1.21778	1,259,540	14.68		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,923.21000	2.92321	2,813,070	14.68		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,884.43000	2.88443	2,774,980	14.70		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,370.52000	1.37052	1,416,460	14.79		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,696.31000	2.69631	2,590,350	14.79		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			3,306.02000	3.30602	3,392,930	15.82		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			194.89000	0.19489	202,850	13.66		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,470.16000	6.47016	6,326,220	13.66		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			354.45000	0.35445	368,540	13.89		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,724.92000	4.72492	4,591,810	14.04		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,193.39000	1.19339	1,234,460	14.67		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,962.37000	2.96237	2,851,540	14.67		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,344.26000	2.34426	2,276,910	17.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,694.89000	4.69489	4,781,280	17.02		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,385.52000	2.38552	2,317,380	17.02		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,731.74000	4.73174	4,818,530	17.04		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,364.81000	2.36481	2,297,070	17.04		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,768.69000	4.76869	4,855,870	17.06		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,152.00000	3.15200	3,214,420	15.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,170.19000	5.17019	5,075,070	15.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,096.62000	3.09662	3,158,290	15.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,238.35000	5.23835	5,142,480	15.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,124.38000	3.12438	3,186,430	15.28		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,204.30000	5.20430	5,108,810	15.28		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,732.70000	3.73270	3,660,180	15.30		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,450.58000	5.45058	5,538,890	15.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,709.76000	3.70976	3,637,560	15.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,383.49000	5.38349	5,471,180	15.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,755.47000	3.75547	3,682,650	15.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,417.15000	5.41715	5,505,140	15.30		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,194.81000	3.19481	3,258,120	13.34		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,561.93000	6.56193	6,460,910	13.34		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,219.92000	3.21992	3,283,550	13.35		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,525.93000	6.52593	6,425,230	13.35		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,169.81000	3.16981	3,232,780	13.33		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,598.12000	6.59812	6,496,760	13.33		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2040 Option												0.00	0	3,95
Total For R2040												208,246,341.70	2,510	156,95
R2044	On	04/05/2023	Bond Future			11.76608	79.10035	11.78551	78.98002		15.93	276,851,225.00	3,500	57,35
R2044	On	03/08/2023	Bond Future			11.88681	76.27619	11.90693	76.15381		17.53	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			11.99774	77.81562	12.01857	77.69092		16.71	0.00	0	
R2044	On	01/02/2024	Bond Future			12.10617	75.06432	12.12773	74.93731		16.11	0.00	0	
R2044	On	02/05/2024	Bond Future			12.23267	76.56343	12.25515	76.43330		14.86	0.00	0	
Total R2044 Future												276,851,225.00	3,500	78,80
R2044	On	04/05/2023	Bond Future	11.41	Call			987.92000	0.98792	1,012,270	15.32	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			3,370.50000	3.37050	3,274,520	15.32	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			2,115.29000	2.11529	2,037,770	15.93	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.00	Call			2,763.58000	2.76358	2,820,900	16.41	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put			1,455.91000	1.45591	1,392,900	16.41	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.25	Call			3,766.42000	3.76642	3,837,400	16.90	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			1,009.68000	1.00968	1,034,520	15.33	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			3,327.22000	3.32722	3,231,730	15.33	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			1,031.73000	1.03173	1,057,060	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put			981.23000	0.98123	931,880	16.90	0.00	0	1,75
R2044	On	04/05/2023	Bond Future	11.43	Put			3,284.32000	3.28432	3,189,320	15.35	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			1,895.14000	1.89514	1,937,950	15.93	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			3,197.76000	3.19776	3,131,220	17.96	0.00	0	4,75
R2044	On	03/08/2023	Bond Future	12.15	Call			4,276.83000	4.27683	4,337,590	18.23	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			2,824.04000	2.82404	2,762,420	18.23	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			2,800.64000	2.80064	2,739,350	18.25	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			4,347.68000	4.34768	4,409,080	18.27	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,777.43000	2.77743	2,716,450	18.27	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call			2,962.34000	2.96234	3,009,690	17.53	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put			3,925.63000	3.92563	3,850,600	17.53	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.00	Call			3,759.58000	3.75958	3,815,420	17.96	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			4,312.20000	4.31220	4,373,290	18.25	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			2,891.71000	2.89171	2,936,080	16.15	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			5,654.96000	5.65496	5,574,630	16.15	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			2,838.87000	2.83887	2,882,650	16.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			5,729.21000	5.72921	5,648,290	16.12	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			2,865.35000	2.86535	2,909,430	16.14	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			5,692.10000	5.69210	5,611,480	16.14	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			4,226.58000	4.22658	4,164,130	16.47	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			5,146.22000	5.14622	5,211,020	16.49	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put			4,201.70000	4.20170	4,139,490	16.49	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.27	Call			5.081.07000	5.08107	5,145,380	16.46		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,251.89000	4.25189	4,189,190	16.46		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			5,113.47000	5.11347	5,178,030	16.47		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3,211.56000	3.21156	3,260,080	14.29		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,788.60000	6.78860	6,706,990	14.29		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,235.64000	3.23564	3,284,430	14.30		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,750.24000	6.75024	6,668,900	14.30		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3,187.24000	3.18724	3,235,520	14.28		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,826.80000	6.82680	6,744,950	14.28		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										276,851,225.00	3,500	97,28
R2048 On 04/05/2023 Bond Future			11.62680	78.39133	11.63037	78.36836		16.64		351,977,071.70	4,490	240,06
R2048 On 03/08/2023 Bond Future			11.73297	79.93575	11.73663	79.91259		17.33		0.00	0	
R2048 On 02/11/2023 Bond Future			11.84012	77.10796	11.84389	77.08448		17.46		0.00	0	
R2048 On 01/02/2024 Bond Future			11.94491	78.72294	11.94876	78.69935		15.91		0.00	0	13,06
R2048 On 02/05/2024 Bond Future			12.05826	75.85431	12.06235	75.82966		15.53		0.00	0	
Total R2048 Future										351,977,071.70	4,490	253,06
R2048 On 04/05/2023 Bond Future	11.33	Call			1,219.66000	1.21966	1,211,440	16.31		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,194.84000	3.19484	3,163,650	16.31		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,244.82000	1.24482	1,236,630	16.33		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,152.82000	3.15282	3,121,660	16.33		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,270.29000	1.27029	1,262,120	16.35		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,111.20000	3.11120	3,080,060	16.35		0.00	0	
R2048 On 04/05/2023 Bond Future	10.40	Call			79.53000	0.07953	76,850	15.05		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			8,766.55000	8.76655	8,740,900	15.05		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			726.62000	0.72662	718,680	15.90		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			4,275.00000	4.27500	4,244,090	15.90		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,612.75000	2.61275	2,592,180	17.92		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,829.65000	4.82965	4,832,300	17.94		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,590.50000	2.59050	2,569,990	17.94		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,867.74000	4.86774	4,870,460	17.95		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,568.62000	2.56862	2,548,180	17.95		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,791.84000	4.79184	4,794,430	17.92		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,225.96000	3.22596	3,227,510	17.06		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,617.93000	5.61793	5,596,000	17.06		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,254.59000	3.25459	3,256,190	17.08		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,580.87000	5.58087	5,558,990	17.08		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,283.34000	3.28334	3,284,980	17.09		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,544.02000	5.54402	5,522,180	17.09		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2048	On	01/02/2024	Bond Future	12.16	Put		4,259.81000	4.25981	4,242,430	16.44	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		5,466.17000	5.46617	5,472,280	16.41	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,310.39000	4.31039	4,292,910	16.41	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		5,500.23000	5.50023	5,506,390	16.43	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,284.88000	4.28488	4,267,450	16.43	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		5,534.65000	5.53465	5,540,860	16.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		3,368.44000	3.36844	3,373,050	14.99	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,027.95000	7.02795	7,007,910	14.99	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		3,317.72000	3.31772	3,322,250	14.97	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,108.45000	7.10845	7,088,330	14.97	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		3,343.03000	3.34303	3,347,600	14.98	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,068.10000	7.06810	7,048,020	14.98	0.00	0	
Total R2048 Option											0.00	0	3,00
Total For R2048											351,977,071.70	4,490	256,06
R209	On	04/05/2023	Bond Future			11.30933	66.74608	11.31832	66.70091	14.65	0.00	0	19,54
R209	On	03/08/2023	Bond Future			11.41700	68.06115	11.42626	68.01535	15.25	0.00	0	1,65
R209	On	02/11/2023	Bond Future			11.52351	66.28323	11.53307	66.23668	15.20	0.00	0	74
R209	On	01/02/2024	Bond Future			11.62383	67.67160	11.63368	67.62434	14.69	0.00	0	
R209	On	02/05/2024	Bond Future			11.74270	65.87428	11.75302	65.82560	14.26	0.00	0	
Total R209 Future											0.00	0	21,97
R209	On	04/05/2023	Bond Future	10.00	Call		38.91000	0.03891	38,200	13.24	0.00	0	50
R209	On	04/05/2023	Bond Future	12.50	Call		5,774.43000	5.77443	5,809,260	16.87	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		195.69000	0.19569	185,350	16.87	0.00	0	9,74
R209	On	04/05/2023	Bond Future	11.09	Call		1,027.33000	1.02733	1,032,400	14.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		2,157.43000	2.15743	2,117,510	14.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		1,069.47000	1.06947	1,074,890	14.42	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,127.26000	2.12726	2,087,510	14.42	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,476.16000	2.47616	2,434,580	14.23	0.00	0	8,24
R209	On	04/05/2023	Bond Future	11.50	Call		2,083.08000	2.08308	2,096,950	15.10	0.00	0	2,24
R209	On	04/05/2023	Bond Future	11.50	Put		1,179.48000	1.17948	1,148,180	15.10	0.00	0	
R209	On	04/05/2023	Bond Future	10.00	Put		7,148.02000	7.14802	7,102,140	13.24	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		227.61000	0.22761	226,880	13.54	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,521.50000	4.52150	4,475,600	13.54	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		850.30000	0.85030	853,890	14.23	0.00	0	1,24
R209	On	04/05/2023	Bond Future	11.09	Put		2,187.91000	2.18791	2,147,810	14.38	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		1,048.28000	1.04828	1,053,530	14.40	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		372.46000	0.37246	374,030	14.02	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,979.80000	7.97980	7,935,570	14.02	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,095.63000	1.09563	1,101,960	14.25	0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	10.70	Put		4,826.22000	4.82622	4,786,750	14.25		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,091.92000	4.09192	4,113,620	15.91		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,665.91000	1.66591	1,641,810	15.91		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,123.46000	4.12346	4,145,290	15.93		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,650.56000	1.65056	1,626,590	15.93		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,155.23000	4.15523	4,177,190	15.94		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,635.50000	1.63550	1,611,660	15.94		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,757.78000	3.75778	3,726,710	14.99		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,782.88000	2.78288	2,798,470	15.00		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,731.94000	3.73194	3,700,980	15.00		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,807.04000	2.80704	2,822,730	15.01		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,706.48000	3.70648	3,675,620	15.01		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,759.05000	2.75905	2,774,530	14.99		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,130.88000	5.13088	5,154,540	15.41		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,855.16000	2.85516	2,831,560	15.41		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,159.58000	5.15958	5,183,330	15.42		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,838.22000	2.83822	2,814,710	15.42		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,188.32000	5.18832	5,212,160	15.43		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,821.38000	2.82138	2,797,960	15.43		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,476.86000	5.47686	5,444,170	13.76		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,706.66000	2.70666	2,722,470	13.75		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,537.27000	5.53727	5,504,400	13.75		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,726.35000	2.72635	2,742,250	13.76		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,507.00000	5.50700	5,474,220	13.76		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,746.11000	2.74611	2,762,100	13.76		0.00	0	
Total R209 Option												0.00	0	30,10
Total For R209												0.00	0	52,07
R210	On	04/05/2023	Bond Future			224.00493	224.00493	223.68026	223.68026			0.00	0	38
R210	On	03/08/2023	Bond Future			228.47269	228.47269	228.14236	228.14236			0.00	0	30
R210	On	02/11/2023	Bond Future			229.99217	229.99217	229.65502	229.65502			0.00	0	
R210	On	01/02/2024	Bond Future			234.85861	234.85861	234.51517	234.51517			0.00	0	
R210	On	02/05/2024	Bond Future			236.39580	236.39580	236.04266	236.04266			0.00	0	
Total R210 Future												0.00	0	68
Total For R210												0.00	0	68
R213	On	04/05/2023	Bond Future			10.59151	82.54603	10.56448	82.66990		9.71	0.00	0	33,94
R213	On	03/08/2023	Bond Future			10.70479	84.17229	10.67644	84.29893		10.05	0.00	0	
R213	On	02/11/2023	Bond Future			10.82195	82.31812	10.79222	82.44748		9.99	18,603,895.12	226	5,71
R213	On	01/02/2024	Bond Future			10.93645	84.04202	10.90519	84.17439		9.46	0.00	0	
R213	On	02/05/2024	Bond Future			11.06837	82.16909	11.03570	82.30358		9.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total R213 Future												18,603,895.12	226	39,71
R213	On	04/05/2023	Bond Future	10.73	Call			1,739.86000	1.73986	1,655,450	10.15	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			985.07000	0.98507	1,024,530	10.15	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,768.75000	1.76875	1,683,720	10.17	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			968.65000	0.96865	1,007,490	10.17	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,797.86000	1.79786	1,712,210	10.19	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			952.47000	0.95247	990,690	10.19	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,891.90000	4.89190	4,788,500	10.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			808.23000	0.80823	831,470	10.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			4,925.13000	4.92513	4,821,490	10.96	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			799.60000	0.79960	822,600	10.96	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			4,858.72000	4.85872	4,755,560	10.94	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			816.95000	0.81695	840,430	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			2,099.87000	2.09987	2,147,070	10.33	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,495.89000	3.49589	3,413,420	10.34	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			2,083.88000	2.08388	2,130,770	10.34	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,522.60000	3.52260	3,439,820	10.35	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			2,068.00000	2.06800	2,114,580	10.35	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,469.26000	3.46926	3,387,100	10.33	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,066.30000	5.06630	4,972,520	10.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,783.47000	1.78347	1,822,060	10.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,094.79000	5.09479	5,000,780	10.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,771.73000	1.77173	1,810,090	10.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,123.32000	5.12332	5,029,090	10.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,760.06000	1.76006	1,798,200	10.09	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			5,010.06000	5.01006	5,092,430	8.88	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,878.51000	1.87851	1,826,110	8.88	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,982.47000	4.98247	5,064,560	8.88	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,847.02000	1.84702	1,795,190	8.87	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			5,037.42000	5.03742	5,120,080	8.87	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,862.89000	1.86289	1,810,770	8.88	0.00	0	
Total R213 Option												0.00	0	
Total For R213												18,603,895.12	226	39,71
R214	On	04/05/2023	Bond Future			11.51469	63.59474	11.52837	63.52319		16.26	0.00	0	22,76
R214	On	03/08/2023	Bond Future			11.61715	64.84764	11.63126	64.77489		16.95	0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.72063	62.85727	11.73519	62.78324		17.01	0.00	0	
R214	On	01/02/2024	Bond Future			11.82146	64.17378	11.83650	64.09837		15.51	0.00	0	
R214	On	02/05/2024	Bond Future			11.93091	62.15686	11.94656	62.07952		15.07	0.00	0	
Total R214 Future												0.00	0	25,76

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/05/2023	Bond Future	11.36	Call		1,220.67000	1.22067	1,237,600	16.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,110.32000	2.11032	2,055,700	16.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,244.12000	1.24412	1,261,380	16.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,080.38000	2.08038	2,026,090	16.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,267.82000	1.26782	1,285,410	16.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,050.76000	2.05076	1,996,800	16.03	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,392.95000	4.39295	4,431,860	18.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,808.06000	1.80806	1,774,220	18.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,425.41000	4.42541	4,464,510	18.08	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,792.36000	1.79236	1,758,710	18.08	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,360.71000	4.36071	4,399,440	18.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,824.05000	1.82405	1,790,030	18.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,195.92000	4.19592	4,148,920	16.60	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,744.60000	2.74460	2,771,810	16.61	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,167.29000	4.16729	4,120,470	16.61	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,768.73000	2.76873	2,796,110	16.62	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,138.83000	4.13883	4,092,180	16.62	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,720.58000	2.72058	2,747,610	16.60	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,639.62000	4.63962	4,678,590	16.00	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,148.11000	3.14811	3,111,670	16.00	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,668.34000	4.66834	4,707,450	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,128.65000	3.12865	3,092,350	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,697.36000	4.69736	4,736,620	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,109.54000	3.10954	3,073,390	16.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,303.66000	5.30366	5,255,680	14.78	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		2,887.12000	2.88712	2,916,170	14.76	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,364.00000	5.36400	5,315,710	14.76	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		2,909.32000	2.90932	2,938,520	14.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,333.76000	5.33376	5,285,620	14.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		2,931.60000	2.93160	2,960,960	14.78	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	25,76
Total for Bond											1,836,657,312.72	21,148	1,449,75
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R209/R208									0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R210 Future									0.00	0	
Total For R210									0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 04/05/2023 GOVI			871.42400	871.42400	871.90500	871.90500			0.00	0	84
GOVI On 03/08/2023 GOVI			888.59200	888.59200	889.08400	889.08400			0.00	0	
GOVI On 02/11/2023 GOVI			906.52100	906.52100	907.02400	907.02400			0.00	0	
GOVI On 01/02/2024 GOVI			925.49700	925.49700	926.01100	926.01100			0.00	0	
GOVI On 02/05/2024 GOVI			944.03900	944.03900	944.56200	944.56200			0.00	0	
Total GOVI Future									0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			190,450.00000	19.04500	185,640,000		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			190,350.00000	19.03500	185,540,000		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			190,250.00000	19.02500	185,440,000		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	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			518,540.00000	51.85400	513,620,000		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			518,740.00000	51.87400	513,820,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			518,640.00000	51.86400	513,720,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			212,140.00000	21.21400	207,110,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
GOVI	On	02/11/2023	GOVI	885.82	Call		212,040.00000	21.20400	207,010,000		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		212,240.00000	21.22400	207,210,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		460,310.00000	46.03100	455,170,000		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		460,210.00000	46.02100	455,070,000		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		460,110.00000	46.01100	454,970,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		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		64,080.00000	6.40800	69,310,000		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		64,180.00000	6.41800	69,410,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		64,280.00000	6.42800	69,510,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	84
Total for GOVI											0.00	0	84
AL37	On	04/05/2023	Index Future			875.15400	875.15400	876.84200	876.84200		0.00	0	
AL37	On	03/08/2023	Index Future			892.39600	892.39600	894.11800	894.11800		0.00	0	
AL37	On	02/11/2023	Index Future			910.40200	910.40200	912.15900	912.15900		0.00	0	
AL37	On	01/02/2024	Index Future			929.45800	929.45800	931.25400	931.25400		0.00	0	
AL37	On	02/05/2024	Index Future			948.08000	948.08000	949.90900	949.90900		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,005.52000	1,005.52000	1,006.47500	1,006.47500		0.00	0	
AL7T	On	03/08/2023	Index Future			1,025.33000	1,025.33000	1,026.30600	1,026.30600		0.00	0	
AL7T	On	02/11/2023	Index Future			1,046.01800	1,046.01800	1,047.01400	1,047.01400		0.00	0	
AL7T	On	01/02/2024	Index Future			1,067.91300	1,067.91300	1,068.93200	1,068.93200		0.00	0	
AL7T	On	02/05/2024	Index Future			1,089.30900	1,089.30900	1,090.34500	1,090.34500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			884.20000	884.20000	884.66200	884.66200		0.00	0	10
ALBI	On	03/08/2023	Index Future			901.62000	901.62000	902.09200	902.09200		0.00	0	
ALBI	On	02/11/2023	Index Future			919.81200	919.81200	920.29400	920.29400		0.00	0	
ALBI	On	01/02/2024	Index Future			939.06600	939.06600	939.55900	939.55900		0.00	0	
ALBI	On	02/05/2024	Index Future			957.88000	957.88000	958.38100	958.38100		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	10
Total For ALBI										0.00	0	10
IGOV On 04/05/2023 Index Future			326.45900	326.45900	326.41800	326.41800				0.00	0	65
IGOV On 03/08/2023 Index Future			332.97100	332.97100	332.92800	332.92800				0.00	0	
IGOV On 02/11/2023 Index Future			339.76700	339.76700	339.72400	339.72400				0.00	0	
IGOV On 01/02/2024 Index Future			346.95500	346.95500	346.91200	346.91200				0.00	0	
IGOV On 02/05/2024 Index Future			353.98100	353.98100	353.93600	353.93600				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			7.50000	92.50000	7.47500	92.52500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.81500	92.18500	7.74500	92.25500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.86000	92.14000	7.77000	92.23000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			8.02500	91.97500	7.89500	92.10500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			8.05000	91.95000	7.91000	92.09000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			8.12000	91.88000	7.98000	92.02000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.13500	91.86500	7.99000	92.01000				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			8.12500	91.87500	7.97500	92.02500				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.06500	91.93500	7.89500	92.10500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.94000	92.06000	7.78000	92.22000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.87000	92.13000	7.71000	92.29000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.80000	92.20000	7.63500	92.36500				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 :										1,836,657,312.72	21,148	1,451,76
ABCPI3 On 07/12/2023 Spot Bond			4.88500	328.70906	4.88500	328.45941				0.00	0	1,640,000,00
Total ABCPI3 SPOT										0.00	0	1,640,000,00
Total For ABCPI3										0.00	0	1,640,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	99.92945				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.65783				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.57500	102.11622	9.57500	102.03753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.77500	89.16269	11.77500	89.07864				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.77086				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.23446				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	99.82710				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	102.21961				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.21849				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.70772				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.23468				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.74382				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.48742				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.01359				0.00	1,650,000,000	1,350,000,000
Total ABFN29 SPOT										0.00	1,650,000,000	1,350,000,000
Total For ABFN29										0.00	1,650,000,000	1,350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.08505				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.89389				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.05741				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.14374				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.32042				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.74380				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.20152				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.92092				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.52359				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.23698				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.25138				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.71179				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.31696				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.32533				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.54996				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.46783				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.82370				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.53857				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.56980				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.67963				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.59104				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.04622				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.57177				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.58785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.23623				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.53473				0.00	0	2,000,000,00
Total ABFN61 SPOT										0.00	0	2,000,000,00
Total For ABFN61										0.00	0	2,000,000,00
ABFN6 On 24/02/2030 Spot Bond					0.00000	100.34097				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.87254				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	102.16949				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.78188				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.14638				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.33248				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.07379				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.88389				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.96217				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
ABKI04 On 13/03/2024 Spot Bond			7.96500	7.96500	7.96500	157.71507			7,965,000,000,000.00	1,000,000,000	500,000,000
Total ABKI04 SPOT									7,965,000,000,000.00	1,000,000,000	500,000,000
Total For ABKI04									7,965,000,000,000.00	1,000,000,000	500,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	67.51072	100.00000	67.03427			0.00	0	
Total ABKI04/I2025 SPOT									0.00	0	
Total For ABKI04/I2025									0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.69500	3.69500	3.69500	166.15576			0.00	0	
Total ABN61 SPOT									0.00	0	
Total For ABN61									0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.66000	4.66000	4.66000	216.11329			0.00	0	
Total ABN62 SPOT									0.00	0	
Total For ABN62									0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	238.05512			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.49000	8.49000	8.49000	108.64140			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.08500	106.51589	9.08500	106.43749			4,542,500,000,000.00	500,000,000	720,000,000
Total ABS16 SPOT									4,542,500,000,000.00	500,000,000	720,000,000
Total For ABS16									4,542,500,000,000.00	500,000,000	720,000,000
ABS17 On 11/11/2027 Spot Bond			8.90000	110.06423	8.90000	109.98483			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.12500	105.44202	8.12500	105.37245			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.54500	9.54500	9.54500	100.85100			0.00	0	
Total ABS19 SPOT									0.00	0	
Total For ABS19									0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.24500	98.74322	9.24500	98.67009			0.00	0	
Total ABS7 SPOT									0.00	0	
Total For ABS7									0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.20017	100.00000	14.10609			0.00	0	
Total ABS7/R186 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.53500	329.52266	4.53500	329.28164			0.00	0	
Total ABS12 SPOT									0.00	0	
Total For ABSI2									0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.36500	11.36500	11.36500	101.22248		79,555,000,000,000.00	7,000,000,000	3,500,000,00	
Total ABX01 SPOT								*9,555,000,000,000.00	7,000,000,000	3,500,000,00	
Total For ABX01								*9,555,000,000,000.00	7,000,000,000	3,500,000,00	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.73350			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.73889			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.74837			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.22205			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.56202			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.92761			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.54776			0.00	0	700,000,00
Total AGL02 SPOT									0.00	0	700,000,00
Total For AGL02									0.00	0	700,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	101.39127			0.00	0	
Total AGL03 SPOT									0.00	0	
Total For AGL03									0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.02958			0.00	0	
Total AGLG01 SPOT									0.00	0	
Total For AGLG01									0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	103.89868			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.75778				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.92535				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.98757				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.11417				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.31342				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.22366				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.25115				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.79000	98.11583	8.79000	98.04591				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.29262				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.43077				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.60323				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2023 Spot Bond					0.00000	101.15101				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.42722				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.68000	100.63411	9.68000	100.55739				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.52029				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.44096				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.45926				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.75950				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.83074				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.41111				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.44084				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.45912				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.58670				0.00	0	
Total AHF6D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.53102				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.59618				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.44997				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.44312				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.46824				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.45957				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.99312				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.60029				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.95000	104.74491	7.95000	104.67722			43,057,200,000,000.00	5,416,000,000	2,708,000,000	
Total AIR02 SPOT									13,057,200,000,000.00	5,416,000,000	2,708,000,000	
Total For AIR02									13,057,200,000,000.00	5,416,000,000	2,708,000,000	
AIR04 On 29/05/2024 Spot Bond			10.39500	101.35499	10.39500	101.26990			0.00	0	0	
Total AIR04 SPOT									0.00	0	0	
Total For AIR04									0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			11.99000	93.40622	11.99000	93.31612			0.00	0	0	
Total AIR05 SPOT									0.00	0	0	
Total For AIR05									0.00	0	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.60434				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.62314				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.11730				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.79000	195.49444	6.79000	195.31616				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.84340				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.15725				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.29661				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.91044				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.45824				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.21973				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASN02:On 07/12/2033 Spot Bond			5.47500	252.96903	5.47500	252.76490				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03:On 07/12/2033 Spot Bond			6.08500	219.52087	6.08500	219.33303				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15 On 31/03/2028 Spot Bond			5.53000	207.85116	5.53000	207.68254				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.38000	117.16520	5.38000	117.07129				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.22931				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.72198				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	99.75996				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.59502				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.47218				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.44004				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.92328				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.82759				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	99.74998				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.06776				0.00	0	
Total ASN310 SPOT										0.00	0	

Contract 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 ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	115.03476				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.60500	5.60500	5.60500	104.77359				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.86339				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	99.85580				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.76223				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.40002				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.59000	114.30608	5.59000	114.21252				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.74724				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.22616				0.00	20,400,000	5,100,000
Total ASN346 SPOT										0.00	20,400,000	5,100,000
Total For ASN346										0.00	20,400,000	5,100,000
ASN35: On 20/06/2024 Spot Bond					0.00000	99.85716				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.75395				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.75395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.25686				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	99.85326				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	99.88667				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.23806				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.57496				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	99.87741				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	99.87741				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.03147				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	99.82963				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.75659				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.72975				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41(On 05/12/2023 Spot Bond					0.00000	100.10123				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	102.20111				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	101.86015				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.89618				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	99.74238				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	102.08018				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.25558				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.26278				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.14000	10.14000	10.14000	100.34456				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.83000	10.83000	10.83000	100.38864				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.92739				0.00	0	
Total ASN471 SPOT										0.00	0	

Contract 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 ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.01971				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.56860				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	99.82168				0.00	1,000,000,000	500,000,000
Total ASN480 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN480										0.00	1,000,000,000	500,000,000
ASN48: On 25/08/2025 Spot Bond					0.00000	129.82959				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.61500	10.61500	10.61500	100.30793				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.52354				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.90923				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.90923				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.98375				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.18500	98.36163	10.18500	98.28113				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.36500	98.12330	9.36500	98.04932				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.91500	97.05920	9.91500	96.98182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.91500	97.05920	9.91500	96.98182				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.49000	101.79663	8.49000	101.72651				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.44000	101.99604	10.44000	101.91005				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.39000	101.99094	10.39000	101.90536				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.89000	101.67312	9.89000	101.59182				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.89000	101.67312	9.89000	101.59182				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.77045				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.98139				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.52500	101.21400	10.52500	101.12991				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.61500	101.04251	10.61500	100.95595				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.47500	101.23339	10.47500	101.14777				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56(On 05/02/2024 Spot Bond					0.00000	101.82595				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	101.18390				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.10474				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	95.18096				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2024 Spot Bond			9.96500	100.40703	9.96500	100.32614				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	101.44276				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	101.33470				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	101.07939				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	101.16166				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.29332				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.06282				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	101.10951				0.00	0	
Total ASN610 SPOT										0.00	0	

Contract 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 ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.96068				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.39278				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	102.05645				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.36571				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	92.90174				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.98528				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.30155				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.70396				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.73251				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.71445				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.11414				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.95404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	99.92255				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.48374				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.88181				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 19/08/2025 Spot Bond					0.00000	100.49386				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	102.68430				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.85523				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	103.85968				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	99.71472				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.30173				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	97.08408				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	101.87462				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.97476				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.07192				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.29635				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.10039				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.74161				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.74026				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.11826				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.77450				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.89687				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.51791				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.89977				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.84574				0.00	0	
Total ASN716 SPOT										0.00	0	

Contract 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 ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.63400				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	99.92322				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.10879				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.04832				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.28253				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.89462				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.74834				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.74565				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	95.92986				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	101.01212				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	102.43808				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN770 On 21/12/2026 Spot Bond					0.00000	102.34108				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.61884	9.61884	9.61884	104.98863				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.84589				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	100.98702				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.09930				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.00702				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.00806				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.90289				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.88389				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.75985				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.67880				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.41843				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	101.87850				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	95.71584				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.47720				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.69903				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.69577				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.50609				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.35506				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.35506				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.09944				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	99.80473				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.15093				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.14470				0.00	0	
Total ASN839 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	101.14470				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.19169				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	106.61297				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.99500	6.99500	6.99500	100.88134				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.04500	7.04500	7.04500	100.88729				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.19500	7.19500	7.19500	100.90513				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.10413				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.09886				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	99.74844				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.74321				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.28261				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.36145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	101.01974				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	108.50842				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	104.80489				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	100.02447				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	100.02447				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	100.02185				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	99.90097				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	99.90097				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.84962				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.95943				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	99.71353				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	99.71621				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.96716				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.02540				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.33072				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.93733				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	99.86801				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.06500	101.73632	11.06500	101.64555				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	95.67333				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.95680				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	99.75104				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.28793				0.00	0	
Total ASN913 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.29324				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.28793				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.28261				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.28527				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.28926				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.28527				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.28926				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	98.35292				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.38016				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	99.72677				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	107.90899				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	99.70691				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.04496				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	99.72433				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN941 On 20/12/2027 Spot Bond					0.00000	99.73425				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN942 On 20/12/2025 Spot Bond					0.00000	99.74293				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN944 On 20/12/2027 Spot Bond					0.00000	99.69353				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN945 On 20/06/2027 Spot Bond					0.00000	99.75046				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	99.74844				0.00	735,500,000	735,500,000
Total ASN950 SPOT										0.00	735,500,000	735,500,000
Total For ASN950										0.00	735,500,000	735,500,000
ASN951 On 31/08/2027 Spot Bond					0.00000	100.28261				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN952 On 31/07/2027 Spot Bond					0.00000	101.10442				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN953 On 20/12/2027 Spot Bond					0.00000	99.71093				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN954 On 20/12/2025 Spot Bond					0.00000	99.74077				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2024 Spot Bond					0.00000	99.75659				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.75975				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	108.11315				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	99.69754				0.00	1,000,000,000	500,000,000
Total ASN973 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN973										0.00	1,000,000,000	500,000,000
ASN97: On 20/12/2027 Spot Bond					0.00000	99.75117				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.50560				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.14033				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	99.73506				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	96.80138				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.60777				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.62253				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.47855				0.00	0	
Total ASN983 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	100.53437				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.38595				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.36371				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	100.13325				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	99.75263				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.07500	102.02241	7.07500	101.96396				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.09147				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.04811				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.35661				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.74071				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.54275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.75880				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			11.81500	11.81500	11.81500	106.28381			82,705,000,000,000.00	7,000,000,000	3,500,000,000	
Total BAYA72 SPOT									12,705,000,000,000.00	7,000,000,000	3,500,000,000	
Total For BAYA72									12,705,000,000,000.00	7,000,000,000	3,500,000,000	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.44131			0.00	0	0	
Total BAYA74 SPOT									0.00	0	0	
Total For BAYA74									0.00	0	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.17307			0.00	0	0	
Total BAYA78 SPOT									0.00	0	0	
Total For BAYA78									0.00	0	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.21307			0.00	0	0	
Total BAYA79 SPOT									0.00	0	0	
Total For BAYA79									0.00	0	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.81476			0.00	0	0	
Total BAYA80 SPOT									0.00	0	0	
Total For BAYA80									0.00	0	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.27675			0.00	0	0	
Total BAYA82 SPOT									0.00	0	0	
Total For BAYA82									0.00	0	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.20833			0.00	0	0	
Total BAYA85 SPOT									0.00	0	0	
Total For BAYA85									0.00	0	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.30681			0.00	0	0	
Total BAYA87 SPOT									0.00	0	0	
Total For BAYA87									0.00	0	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.05166			0.00	0	0	
Total BAYA88 SPOT									0.00	0	0	
Total For BAYA88									0.00	0	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.68282			0.00	0	0	
Total BAYA89 SPOT									0.00	0	0	
Total For BAYA89									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
BAYA9(On 30/06/2024 Spot Bond					0.00000	102.27142				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	102.07473				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	102.11909				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9(On 30/09/2024 Spot Bond					0.00000	102.07420				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	102.81510				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9(On 30/06/2025 Spot Bond					0.00000	102.05639				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9(On 30/09/2025 Spot Bond					0.00000	101.29668				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9(On 30/06/2023 Spot Bond					0.00000	102.20950				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9(On 30/09/2023 Spot Bond					0.00000	102.20858				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9(On 30/09/2027 Spot Bond					0.00000	102.14601				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	102.43280				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1(On 30/09/2023 Spot Bond					0.00000	102.56126				0.00	0	
Total BAYB15 SPOT										0.00	0	

Contract 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 BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.47801				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	102.43317				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.41546				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.43280				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.43317				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	102.52283				0.00	2,300,000,000	1,150,000,000
Total BAYB25 SPOT										0.00	2,300,000,000	1,150,000,000
Total For BAYB25										0.00	2,300,000,000	1,150,000,000
BD0302 On 18/04/2028 Spot Bond			8.92000	8.92000	8.92000	99.94975				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.90169				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	99.82792				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.75501				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.70526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.71071				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	77.60167				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	99.75812				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.57623				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.09833				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.59420				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.87831				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.18980				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.66384				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.00928				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.58500	103.75759	8.58500	103.68534				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID13 On 14/06/2024 Spot Bond					0.00000	100.32273				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.24081				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.66756				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.70489				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.06984				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.55008				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.94100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.89000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.59000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	52.28400				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.22024				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.22265				0.00	0	
Total BNPS02 SPOT										0.00	0	

Contract 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 BNPS02										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.56740				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.40793				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.49648				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.45788				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.87262				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.53876				0.00	0	750,000,00
Total BPPF32 SPOT										0.00	0	750,000,00
Total For BPPF32										0.00	0	750,000,00
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.64375				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	102.52838				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	102.53806				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.17578				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.79730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.99961				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	102.10112				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	102.05623				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.38677				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.78219				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.40877				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.41500	103.84304	8.41500	103.77291				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.61500	106.35769	8.61500	106.28379				0.00	0	825,600,00
Total CCT02 SPOT										0.00	0	825,600,00
Total For CCT02										0.00	0	825,600,00
CCT03 On 15/03/2025 Spot Bond			9.26500	103.33695	9.26500	103.25941				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.30500	10.30500	10.30500	101.14710				0.00	0	138,000,00
Total CCT04 SPOT										0.00	0	138,000,00
Total For CCT04										0.00	0	138,000,00
CGR42 On 03/08/2023 Spot Bond					0.00000	101.14661				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR47 On 28/02/2025 Spot Bond					0.00000	100.32440				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.44679				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.50865				0.00	0	21,874,50
Total CGR51 SPOT										0.00	0	21,874,50
Total For CGR51										0.00	0	21,874,50
CGR52 On 30/06/2025 Spot Bond					0.00000	102.20016				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.30935				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.32432				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	99.90860	4.77000	103.03400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.35100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.67759				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.60000	100.70297	9.60000	100.62475				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	103.83805	8.70700	109.09200				0.00	0	
Total CLN365 SPOT										0.00	0	

Contract 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 CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	101.00408				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	101.74495				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			10.90500	99.46762	10.90500	99.38013				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	107.65746	6.50000	108.41200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	105.01200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.39500	158.33388	6.39500	158.19402				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.50500	152.46926	8.50500	152.30889				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.24500	101.35511	9.24500	101.28046				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.21949				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.57799				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.69200				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN510 On 15/03/2025 Spot Bond				100.00000	0.00000	99.87232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	101.01429				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.43160				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	99.92573				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN524 On 09/03/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.23525				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.14514				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.95695				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.74128				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	99.92573				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.73667				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.33431				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 18/07/2025 Spot Bond			10.14500	101.93663	10.14500	101.85306				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	101.09641				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/10/2023 Spot Bond					0.00000	100.63607				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.48081				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	160.15000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.27382				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.61500	101.70629	9.61500	101.62716				0.00	0	1,052,753,60
Total CLN546 SPOT										0.00	0	1,052,753,60
Total For CLN546										0.00	0	1,052,753,60
CLN54 On 29/03/2025 Spot Bond			9.66500	105.31558	9.66500	105.23324				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.75500	104.30009	9.75500	104.21779				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.80500	9.80500	9.80500	325.01974				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	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 CLN554										0.00	0	
CLN554 On 15/11/2023 Spot Bond					0.00000	100.62033				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.64726				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.36847				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.58644				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	138.23000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.66458				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.11500	103.39816	10.11500	103.38649				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.61500	104.62484	9.61500	104.54344				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.96223				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.50152				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.55301				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.10546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.64099				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.84500	103.61913	9.84500	103.53663				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.66746				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.64302				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	99.87529				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.72046				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.29951				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.73093				0.00	1,000,000,000	500,000,000
Total CLN579 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN579										0.00	1,000,000,000	500,000,000
CLN579 On 10/05/2024 Spot Bond					0.00000	100.72835				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	99.83257				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.31012				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN585 On 31/05/2024 Spot Bond					0.00000	100.45590				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	101.81661				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.19672				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.75150				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.48832				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.43338				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.81500	156.61603	4.81500	125.32385				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.63677				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.88390				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.36472				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.08500	9.08500	9.08500	102.77367				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.66801				0.00	0	
Total CLN598 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	99.99980				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	102.05392				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	102.05392				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	102.24400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.67000	8.67000	8.67000	100.88092				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.78966				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.05071				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	103.90745				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.35395				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.41316				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.24500	103.40285	9.24500	103.32528				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61(On 23/10/2024 Spot Bond					0.00000	101.14044				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	103.10665				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.01623				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	100.39366				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.49500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.43635				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.29369				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.97060				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.35017				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	100.50984				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.54888				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.88500	60.88874	12.88500	79.53542				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.69193				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.31500	98.84574	10.31500	98.76339				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.50838				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.63101				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.78403				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.75403				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.63476				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.42706				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.50693				0.00	0	
Total CLN637 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN637										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.78162				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.53595				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	101.25243				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.42843				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	102.02952				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	101.14688				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	102.03173				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.61357				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.25331				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.50693				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.50693				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	99.78400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	102.31241				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.07216				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.47682				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.91300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	130.48100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.73800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	100.95259				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.57073				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.85090				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66: On 18/09/2024 Spot Bond					0.00000	103.26672				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.54078				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.38847	161.23320	5.38847	130.92479				0.00	0	906,700,00
Total CLN673 SPOT										0.00	0	906,700,00
Total For CLN673										0.00	0	906,700,00
CLN67: On 31/01/2025 Spot Bond			5.38847	161.23320	5.38847	130.92564				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.54803				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.56735				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	102.01332				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	102.21260				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.01261				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.95740				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.99193				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.81333				0.00	0	
Total CLN685 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	102.22897				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	102.22875				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	104.25698				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.76497				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	102.04588				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.65831				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.13569				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	83.64705				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.23397				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.82626				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.92184				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.68902				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.57700				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.51910				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	102.01533				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.09898				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.33903				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	99.93095				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.59672				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	102.02395				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	102.02395				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	102.02395				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.14909				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	99.93172				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.15763				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.47641				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.21136				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.17853				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.91829				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.91829				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.91829				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.93986				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.93986				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.93986				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.64724				0.00	0	
Total CLN730 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.67212				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.30227				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73 On 21/12/2027 Spot Bond					0.00000	102.04564				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73 On 11/09/2026 Spot Bond					0.00000	99.93091				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.55560				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/06/2023 Spot Bond					0.00000	102.31789				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	102.61790				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	119.60200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.31372				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.50209				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	101.95186				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.96062				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.08900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.31839				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.29166				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	102.04582				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.08902				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.12266				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	99.92769				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.58715				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	98.96709				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.76569				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN755 On 31/01/2030 Spot Bond					0.00000	99.35200				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.39003				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.32427				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.76461				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.72741				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.07683				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.03008				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.76569				0.00	0	
Total CLN766 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.65444				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.10237				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	105.24489				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.10800				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	86.99016				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.27584				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.11634				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.70000	5.70000	5.70000	105.08978				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.26927				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.30650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.99164				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.99676				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	100.54609				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.02240				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.03367				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.84962				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	101.87310				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	101.84962				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	110.78075				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	110.61342				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.09432				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	100.66400				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.09432				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.94717				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.09432				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.84969				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.09432				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.09446				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.09913				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.09913				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.28386				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.38943				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	

Contract 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 CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.99984				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.37133				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.10437				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.28533				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.03265				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.92704				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.92000	100.02166	8.92000	99.94975				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.93770				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.27314				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.09432				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.09453				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.10437				0.00	0	322,443,10

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN817 SPOT										0.00	0	322,443,10
Total For CLN817										0.00	0	322,443,10
CLN817 On 31/01/2030 Spot Bond					0.00000	100.99165				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.09432				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.09453				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.84970				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.09453				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.09453				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.09417				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.09453				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.31982				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN829 On 31/01/2025 Spot Bond					0.00000	101.09432				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	104.59049				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.23643				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	101.09417				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.29000	9.29000	9.29000	102.84086				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.28246				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.28261				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.28261				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.28251				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.84968				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	102.03480				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.73873				0.00	0	
Total CLN840 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN840										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	101.66100				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	101.10900				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.05000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	100.01488				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.67238				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.69051				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	101.84970				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	101.84968				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	101.84931				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	101.16116				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	102.26461				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	102.05009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	102.14184				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	102.27942				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	102.32310				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	102.19721				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	101.50125				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.16843				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.09453				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	102.15931				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	102.02825				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.02452				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	113.80169				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.60400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	100.98700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.20184				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.36841				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.97128				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.98141				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.97628				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.86599				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.28246				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	102.08286				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.36171				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.36171				0.00	0	
Total CLN876 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN876										0.00	0	
CLN87: On 24/04/2023 Spot Bond					0.00000	101.02547				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	100.96908				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	101.66801				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	101.65902				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88: On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.14186				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	100.96600				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.91332				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.71111				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.71111				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.53301				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.68139				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88: On 15/09/2027 Spot Bond			5.65000	5.65000	5.65000	124.40811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	102.26858				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	102.15500				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.09453				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	102.09801				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.28246				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.84962				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.58711				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	67.63082				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN90(On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.14041				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.37000	11.37000	11.37000	105.25430				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	102.36600				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90(On 20/12/2027 Spot Bond			10.70000	10.70000	10.70000	104.33661				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90(On 15/09/2029 Spot Bond					0.00000	99.85643				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90(On 20/12/2029 Spot Bond					0.00000	102.41040				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	102.25329				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	102.83181				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	105.01600				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	105.41100				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91(On 20/06/2024 Spot Bond					0.00000	102.41023				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.24036				0.00	0	
Total CLN911 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	101.09401				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.30530				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.48355				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.51015				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	100.11929				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.11407				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.09072				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.09073				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.21500	103.66548	10.21500	103.58051				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.90500	103.99387	10.90500	103.90290				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.30500	101.32373	11.30500	101.23193				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.68000	103.97592	9.68000	103.89373				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.67500	95.45657	12.67500	95.35993				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.26500	95.52368	11.26500	95.43744				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.54722				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.01500	10.01500	10.01500	103.79861				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.25000				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.90169				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.21961				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.43162				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.65823				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.95503				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DTF003 On 14/09/2023 Spot Bond					0.00000	99.91231				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	99.91044				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.01500	101.19732	9.01500	101.12340				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.60302	9.69000	100.52416				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.60302	9.69000	100.52416				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.21500	98.47725	10.21500	98.39597				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.14000	96.19607	11.14000	96.10968				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.62800	10.10000	100.54586				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.62800	10.10000	100.54586				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	101.67694				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.70881				0.00	0	1,500,000.00
Total DVF25 SPOT										0.00	0	1,500,000.00
Total For DVF25										0.00	0	1,500,000.00
DVF26 On 02/04/2026 Spot Bond					0.00000	101.39268				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.64923				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.92729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.26492				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	100.39082				0.00	0	2,300,000.00
Total DVFB25 SPOT										0.00	0	2,300,000.00
Total For DVFB25										0.00	0	2,300,000.00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.52247				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.80950				0.00	0	490,000.00
Total DVFB28 SPOT										0.00	0	490,000.00
Total For DVFB28										0.00	0	490,000.00
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.94444				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.96316				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.77089				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.59083				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	99.86349				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.15500	100.71866	9.15500	100.64397				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.73500	116.51448	5.73500	116.41774				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL037 On 31/01/2037 Spot Bond			5.58000	102.02328	5.58000	101.93985				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	149.61187	2.25000	149.53000				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.84500	157.62315	4.84500	157.50361				0.00	0	2,914,600,00
Total EL28 SPOT										0.00	0	2,914,600,00
Total For EL28										0.00	0	2,914,600,00
EL29 On 19/11/2029 Spot Bond			4.88500	141.65151	4.88500	141.54364				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.89000	135.89273	4.89000	135.78916				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.55500	120.39404	5.55500	120.29613				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.45000	105.80756	5.45000	105.72216				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	149.61187	2.25000	149.53000				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	189.79775				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	186.71850				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	174.84512				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	145.39644				0.00	0	
Total ELN006 SPOT										0.00	0	

Contract 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 ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	144.40690				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 28/07/2025 Spot Bond					0.00000	140.61162				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	130.73153				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN011 On 15/04/2024 Spot Bond					0.00000	125.82433				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	127.81875				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	105.88906				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN017 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	116.61078				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.64341				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	114.86327				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.32500	103.26571	10.32500	103.17959				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.64000	12.64000	12.64000	95.44734				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.69000	12.69000	12.69000	99.38650				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			10.41500	10.41500	10.41500	101.90267				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.41500	10.41500	10.41500	101.86930				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.43500	12.43500	12.43500	97.85755				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.61500	11.61500	11.61500	99.70241				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.93500	14.93500	14.93500	92.94881				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.24401				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.01299				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.16802				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.20980				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	101.02514				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF022 On 07/09/2026 Spot Bond					0.00000	100.01568				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.35700				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	99.92759				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.70554				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.90788				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.67544				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.78823				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	102.03145				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.57431				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.99337				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.90249				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.45921				0.00	0	
Total EQT008 SPOT										0.00	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 EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.96846				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.58906				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.61476				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	101.14884				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	100.54003				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.55715				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.54849				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.56562				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.54878				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.56796				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.54585				0.00	0	74,935,70
Total ERSA30 SPOT										0.00	0	74,935,70
Total For ERSA30										0.00	0	74,935,70
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.55694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB10 On 17/02/2028 Spot Bond					0.00000	100.56822				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.57667				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.21500	99.92109	9.21500	99.84693				0.00	0	27,823,391,00
Total ES26 SPOT										0.00	0	27,823,391,00
Total For ES26										0.00	0	27,823,391,00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.48625	7.85000	103.42060				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			11.99000	73.53121	11.99500	73.43642				0.00	0	2,314,080,50
Total ES33 SPOT										0.00	0	2,314,080,50
Total For ES33										0.00	0	2,314,080,50
ES33/R On 15/09/2033 Spot Bond			7.50000	99.95933	7.50000	99.89836				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.35000	75.20225	12.36000	75.07225			377,663,000,000,000.00	30,580,000,000	15,321,022,60	
Total ES42 SPOT									7,663,000,000,000.00	30,580,000,000	15,321,022,60	
Total For ES42									7,663,000,000,000.00	30,580,000,000	15,321,022,60	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.22987	8.50000	103.15906			0.00	0		
Total ES42/R214 SPOT									0.00	0		
Total For ES42/R214									0.00	0		
ETK001 On 03/06/2032 Spot Bond			11.42500	11.42500	11.42500	101.10305			0.00	0		
Total ETK001 SPOT									0.00	0		
Total For ETK001									0.00	0		
ETK002 On 03/06/2037 Spot Bond			14.21500	14.21500	14.21500	95.20454			0.00	0		
Total ETK002 SPOT									0.00	0		
Total For ETK002									0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	100.81296			0.00	0		
Total EXX05 SPOT									0.00	0		
Total For EXX05									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.59181				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.99337				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.94933				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.43151				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.95458				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.57392				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.40640				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.42370				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.42804				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.64516				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	102.86081				0.00	0	
Total FRB25 SPOT										0.00	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 FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.33026				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.99500	106.05401	8.99500	105.97713				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.99116				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.91784				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.91500	101.21349	8.91500	101.14076				0.00	0	594,700,00
Total FRB30 SPOT										0.00	0	594,700,00
Total For FRB30										0.00	0	594,700,00
FRB31 On 24/11/2026 Spot Bond					0.00000	101.04061				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.83271				0.00	500,000,000	500,000,00
Total FRB32 SPOT										0.00	500,000,000	500,000,00
Total For FRB32										0.00	500,000,000	500,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	101.86207				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.45699				0.00	0	500,000,00
Total FRB34 SPOT										0.00	0	500,000,00
Total For FRB34										0.00	0	500,000,00
FRB35 On 06/02/2028 Spot Bond					0.00000	100.89999				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.50500	329.59254	4.50500	329.35227				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	166.07972				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.69000	215.97669	4.69000	215.81603				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	115.38460				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	231.70810				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.58000	99.11114	5.58000	99.03034				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.53500	98.60888	5.53500	98.52860				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			8.95000	8.95000	8.95000	86.83246				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			8.95000	8.95000	8.95000	85.95808				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.99500	4.99500	4.99500	162.25992				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	
FRC181 On 06/08/2023 Spot Bond					0.00000	101.00245				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.57878				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC26: On 06/08/2023 Spot Bond					0.00000	101.29955				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	102.95807				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.77571				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.62365				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.63012				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.61195				0.00	1,000,000,000	500,000,000
Total FRC299 SPOT										0.00	1,000,000,000	500,000,000
Total For FRC299										0.00	1,000,000,000	500,000,000
FRC30: On 25/04/2023 Spot Bond					0.00000	101.42012				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.91101				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.28813				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.22551				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.99055				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.97375				0.00	0	
Total FRC309 SPOT										0.00	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 FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	102.15505				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	102.29057				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.08423				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	102.25551				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.01123				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	102.13758				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.14818				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.40535				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	102.17011				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.59611				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.79448				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.50026				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	101.52251				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.19052				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.65001				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	102.57000				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	102.00253				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	101.73449				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.76207				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	101.21653				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.07369				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.03495				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	100.26949				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35: On 02/05/2023 Spot Bond					0.00000	101.12168				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.16383				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	101.10779				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.09268				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	101.10012				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.11021				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	101.02573				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36: On 31/03/2023 Spot Bond					0.00000	101.73320				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36: On 01/08/2026 Spot Bond					0.00000	100.88399				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	100.62612				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	100.90323				0.00	0	
Total FRC365 SPOT										0.00	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 FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	93.94431				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	100.28173				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	92.72839				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	92.88309				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	101.21621				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC373 On 25/04/2023 Spot Bond					0.00000	101.21264				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	94.30630				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC375 On 25/04/2023 Spot Bond					0.00000	101.22396				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	91.05147				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	90.89677				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	102.02165				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	102.24514				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	99.41512				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.56059				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.56059				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.53619				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.53619				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	100.23554				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	101.09563				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.24479				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39 On 25/04/2023 Spot Bond					0.00000	101.40061				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39 On 11/11/2024 Spot Bond					0.00000	100.70615				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	102.02976				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39: On 31/01/2027 Spot Bond					0.00000	101.09560				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.17092				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.18500	14.18500	14.18500	101.25613				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.23077				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.30521				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.43319				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.71000	10.71000	10.71000	100.77276				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	102.73765				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.63744				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.88500	12.88500	12.88500	104.11725				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.70500	10.70500	10.70500	102.72755				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.86617				0.00	0	
Total FRC406 SPOT										0.00	0	

Contract 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 FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.56427				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	102.43446				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.07500	11.07500	11.07500	105.32646				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	101.09563				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	101.16690				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.30659				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.20464				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.29609				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.29630				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	104.80878				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 30/04/2025 Spot Bond					0.00000	101.16681				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.30554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.19671				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.09564				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC420 On 27/09/2028 Spot Bond					0.00000	102.26461				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	102.30382				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	102.30382				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.28833				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	101.09554				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	101.96146				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	102.05673				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	102.25540				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	101.09570				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43(On 31/10/2026 Spot Bond					0.00000	101.16322				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.28268				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	101.09557				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.28268				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	100.29598				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43(On 20/11/2026 Spot Bond					0.00000	100.45540				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43(On 21/06/2027 Spot Bond					0.00000	102.23575				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			9.59500	9.59500	9.59500	103.03941				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	99.87329				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	99.86815				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/07/2025 Spot Bond					0.00000	101.17240				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	100.28534				0.00	0	
Total FRC441 SPOT										0.00	0	

Contract 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 FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.28534				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	102.31225				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	102.20351				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.03169				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.28268				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	102.44628				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.28268				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.28534				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	102.24666				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.94358				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.85300				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.84433				0.00	0	2,000,000.00

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 FRC453 SPOT										0.00	0	2,000,000.00
Total For FRC453										0.00	0	2,000,000.00
FRC453 On 20/06/2028 Spot Bond					0.00000	100.11504				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	100.12653				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000.00	
Total FRC456 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000.00	
Total For FRC456									10,000,000,000,000.00	5,000,000,000	5,000,000.00	
FRI33 On 28/02/2033 Spot Bond			5.10000	109.57661	5.10000	109.49199			0.00	0		
Total FRI33 SPOT									0.00	0		
Total For FRI33									0.00	0		
FRI38 On 31/01/2038 Spot Bond			5.33000	117.85841	5.33000	117.76440			0.00	0		
Total FRI38 SPOT									0.00	0		
Total For FRI38									0.00	0		
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.38722			0.00	500,000,000	500,000.00	
Total FRJ23 SPOT									0.00	500,000,000	500,000.00	
Total For FRJ23									0.00	500,000,000	500,000.00	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.07963			0.00	0		
Total FRJ24 SPOT									0.00	0		
Total For FRJ24									0.00	0		
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.75087			0.00	0		
Total FRJ25 SPOT									0.00	0		
Total For FRJ25									0.00	0		
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.74363			0.00	0		
Total FRJ26 SPOT									0.00	0		
Total For FRJ26									0.00	0		
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.83090			0.00	0		
Total FRJ27 SPOT									0.00	0		
Total For FRJ27									0.00	0		
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.39000			0.00	0		
Total FRJ27S SPOT									0.00	0		
Total For FRJ27S									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.43983				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.17874				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.12583				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.78055				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.87300	4.87300	4.87300	106.14255				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	118.18263				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.87565				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.44000	116.33973	5.44000	116.24591				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.45500	231.59742	5.45500	231.41094				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.76000	112.05217	5.76000	111.95892				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.45500	5.45500	5.45500	231.41094				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.89500	162.67948	4.89500	162.55543				0.00	0	
Total FRS114 SPOT										0.00	0	

Contract 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 FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	115.34628	3.70500	115.26947				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.38000	117.16520	5.38000	117.07129			6,294,600,000,000.00	1,170,000,000	390,000,000	
Total FRS119 SPOT									6,294,600,000,000.00	1,170,000,000	390,000,000	
Total For FRS119									6,294,600,000,000.00	1,170,000,000	390,000,000	
FRS119 On 07/12/2033 Spot Bond			5.57500	229.23683	5.57500	229.05003			0.00	0	0	
Total FRS120 SPOT									0.00	0	0	
Total For FRS120									0.00	0	0	
FRS120 On 07/12/2033 Spot Bond			5.62500	228.26176	5.62500	228.07482			0.00	0	0	
Total FRS121 SPOT									0.00	0	0	
Total For FRS121									0.00	0	0	
FRS121 On 31/01/2025 Spot Bond			4.07500	165.11967	4.07500	165.00474			0.00	0	0	
Total FRS122 SPOT									0.00	0	0	
Total For FRS122									0.00	0	0	
FRS122 On 07/12/2033 Spot Bond			5.65500	227.67911	5.65500	227.49211			0.00	0	0	
Total FRS123 SPOT									0.00	0	0	
Total For FRS123									0.00	0	0	
FRS123 On 31/01/2038 Spot Bond			5.58000	114.44032	5.58000	114.34675			0.00	0	0	
Total FRS124 SPOT									0.00	0	0	
Total For FRS124									0.00	0	0	
FRS124 On 31/03/2028 Spot Bond			5.02000	212.74130	5.02000	212.57742			0.00	0	0	
Total FRS126 SPOT									0.00	0	0	
Total For FRS126									0.00	0	0	
FRS126 On 31/01/2038 Spot Bond			6.33000	104.87261	6.33000	104.78053			0.00	0	0	
Total FRS127 SPOT									0.00	0	0	
Total For FRS127									0.00	0	0	
FRS127 On 31/03/2028 Spot Bond			5.23000	210.71172	5.23000	210.54585			0.00	0	0	
Total FRS129 SPOT									0.00	0	0	
Total For FRS129									0.00	0	0	
FRS129 On 31/03/2028 Spot Bond			5.29000	210.13596	5.29000	209.96954			0.00	0	0	
Total FRS131 SPOT									0.00	0	0	
Total For FRS131									0.00	0	0	
FRS131 On 07/12/2033 Spot Bond			6.16500	218.04214	6.16500	217.85415			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 FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.28000	105.47990	6.28000	105.38772				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	114.34675				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.66000	113.37152	5.66000	113.27809			6,792,000,000,000.00	1,200,000,000	400,000,000	
Total FRS136 SPOT									6,792,000,000,000.00	1,200,000,000	400,000,000	
Total For FRS136									6,792,000,000,000.00	1,200,000,000	400,000,000	
FRS136 On 31/03/2028 Spot Bond			5.10000	211.96546	5.10000	211.80082			0.00	0		
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.93500	222.32622	5.93500	222.13865			0.00	0		
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.23000	210.71172	5.23000	210.54585			0.00	0		
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.23000	210.71172	5.23000	210.54585			0.00	0		
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.63100	216.56112	4.63100	216.40108			0.00	0		
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.84500	162.82693	4.84500	162.70345			0.00	0		
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.58000	207.37879	5.58000	207.20973			0.00	0		
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.62000	207.00180	5.62000	206.83239			0.00	0		
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			4.81500	162.91551	4.81500	162.79233				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.09500	212.01386	5.09500	211.84926				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.63000	5.63000	5.63000	206.73817				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	101.36772				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	102.10125				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.90172				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	184.80899				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	151.01353				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	208.36839				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	292.32736				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.76804				0.00	0	
Total FRS197 SPOT										0.00	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 FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.83287				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	100.65070				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	100.28300				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	101.33343				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	100.45228				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	102.41145				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222 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	
FRS224 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	102.00253				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.64011				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	126.92459				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	107.40491				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24(On 31/03/2032 Spot Bond					0.00000	108.31079				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	74.03656				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	100.03286				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	116.97291				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24(On 19/01/2024 Spot Bond					0.00000	101.73885				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24(On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25(On 22/02/2024 Spot Bond					0.00000	100.76284				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25(On 02/03/2024 Spot Bond					0.00000	100.19411				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25(On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25(On 23/01/2024 Spot Bond					0.00000	125.96173				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26(On 25/03/2024 Spot Bond					0.00000	102.40314				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	100.29405				0.00	0	
Total FRS261 SPOT										0.00	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 FRS261										0.00	0	
FRS261 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	
FRS262 On 31/03/2032 Spot Bond					0.00000	101.93848				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	128.35346				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.94809				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	101.94039				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 30/09/2024 Spot Bond					0.00000	102.27197				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.49471				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.20380				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	102.01864				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.31000	10.31000	10.31000	95.97415				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.31000	10.31000	10.31000	95.97415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.10752				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.95158				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.52400	11.52400	11.52400	91.08912				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.99435				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	109.68717				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	116.44840				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.57185				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS307 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	
FRS303 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	
FRS304 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	
FRS305 On 06/07/2023 Spot Bond					0.00000	101.59229				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.09564				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 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	
FRS308 On 31/07/2023 Spot Bond					0.00000	100.05124				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	113.92053				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.41500	9.41500	9.41500	105.56057				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	102.16444				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	104.83255				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.97350				0.00	0	
Total FRS313 SPOT										0.00	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 FRS313									0.00	0	
FRS31 On 03/06/2024 Spot Bond					0.00000	100.16009			0.00	0	
Total FRS314 SPOT									0.00	0	
Total For FRS314									0.00	0	
FRS31 On 19/01/2024 Spot Bond					0.00000	100.00000			0.00	0	
Total FRS315 SPOT									0.00	0	
Total For FRS315									0.00	0	
FRS31 On 31/12/2027 Spot Bond					0.00000	100.64269			0.00	0	
Total FRS316 SPOT									0.00	0	
Total For FRS316									0.00	0	
FRS31 On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			320,524,960,000,000.00	3,205,249,600	3,205,249,600
Total FRS317 SPOT									320,524,960,000,000.00	3,205,249,600	3,205,249,600
Total For FRS317									320,524,960,000,000.00	3,205,249,600	3,205,249,600
FRS36 On 07/12/2023 Spot Bond			4.14500	4.14500	4.14500	330.20199			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.52500	331.88978	3.52500	331.67410			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.88500	3.88500	3.88500	330.81797			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.81597			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.28000	107.96550	5.28000	107.87983			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.94500	67.21472	4.94500	113.79325			0.00	0	
Total FRS81 SPOT									0.00	0	
Total For FRS81									0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	165.33687			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	164.49310			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.94500	4.94500	4.94500	328.31879				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.69500	105.97911	8.69500	105.90479				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.76500	103.28897	8.76500	103.21556				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.96500	105.84169	8.96500	105.76521				0.00	0	5,601,40
Total FRX26 SPOT										0.00	0	5,601,40
Total For FRX26										0.00	0	5,601,40
FRX27 On 07/03/2027 Spot Bond			9.05500	103.88886	9.05500	103.81388				0.00	0	480,000,00
Total FRX27 SPOT										0.00	0	480,000,00
Total For FRX27										0.00	0	480,000,00
FRX28 On 26/07/2028 Spot Bond			9.69500	103.01117	9.69500	102.93038				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.22500	98.77524	10.22500	98.69364				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.50000	95.21308	10.50000	95.13237				0.00	0	400,000,00
Total FRX31 SPOT										0.00	0	400,000,00
Total For FRX31										0.00	0	400,000,00
FRX32 On 31/03/2032 Spot Bond			10.60500	104.24070	10.60500	104.15196				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.04500	72.23315	12.04500	72.16355		240,900,000,000,000.00		20,000,000,000	10,000,000,00	
Total FRX45 SPOT								10,900,000,000,000.00		20,000,000,000	10,000,000,00	
Total For FRX45								10,900,000,000,000.00		20,000,000,000	10,000,000,00	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.52559				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.43633				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.42417				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.43240				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.43483				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A1 On 20/10/2026 Spot Bond					0.00000	101.12528				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.14521				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.37266				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	100.53619				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.27063				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.28011				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.34513				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.67000	118.17534	4.67000	118.08763				0.00	0	
Total GRL35 SPOT										0.00	0	

Contract 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 GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.25145				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.72400	104.89341	8.72400	104.81961				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.78274				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.42500	106.67045	7.42500	106.60637				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.96450				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.73050				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.56080				0.00	200,000,000	100,000,000
Total GRT26G SPOT										0.00	200,000,000	100,000,000
Total For GRT26G										0.00	200,000,000	100,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.69631				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.13740				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.50655				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.24162				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.26973				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.77254				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.05322				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.75194				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.59435				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.94878				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.64750				0.00	0	100,000,0€
Total GRT41 SPOT										0.00	0	100,000,0€
Total For GRT41										0.00	0	100,000,0€
GRT42 On 20/11/2026 Spot Bond					0.00000	100.91315				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.13386				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.53302				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.43212				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT49 On 10/06/2025 Spot Bond					0.00000	100.10087				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.38260				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	99.90381				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	99.89939				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.75404				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.55440				0.00	0	119,646,70
Total GRT54 SPOT										0.00	0	119,646,70
Total For GRT54										0.00	0	119,646,70
GS0009 On 08/11/2023 Spot Bond					0.00000	100.67912				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.04500	9.04500	9.04500	102.05056				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.84968				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.49379				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	106.52532				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.06551				0.00	0	
Total H12T24 SPOT										0.00	0	

Contract 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 H12T24										0.00	0	
H12T2€ On 30/03/2023 Spot Bond					0.00000	101.51769				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.24758				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.96532				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.75886				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.85646				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	99.97518				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.47640				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.21247				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.99909				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.72997				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.80500	328.89471	4.80500	328.64702				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.93500	4.93500	4.93500	330.03653				0.00	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 HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.62000	99.07136	10.62000	98.98644				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.25000	77.03090	5.25000	110.55700				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.02000	84.07934	12.02000	83.99805				0.00	0	4,773,979,60
Total HWAY34 SPOT										0.00	0	4,773,979,60
Total For HWAY34										0.00	0	4,773,979,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.14867	100.00000	10.08070				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.08500	83.04894	12.08500	82.96822		96,680,000,000,000.00		8,000,000,000	9,194,604,00	
Total HWAY35 SPOT								16,680,000,000,000.00		8,000,000,000	9,194,604,00	
Total For HWAY35								16,680,000,000,000.00		8,000,000,000	9,194,604,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.14375	100.00000	10.07580				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.43000	167.07207	3.39500	167.07173		234,408,258,000,000.00		68,340,600,000	566,987,955,50	
Total I2025 SPOT								14,408,258,000,000.00		68,340,600,000	566,987,955,50	
Total For I2025								14,408,258,000,000.00		68,340,600,000	566,987,955,50	
I2029 On 31/03/2029 Spot Bond			4.20000	121.16785	4.20000	121.08248		66,872,419,740,000.00		15,922,004,700	174,032,683,70	
Total I2029 SPOT								16,872,419,740,000.00		15,922,004,700	174,032,683,70	
Total For I2029								16,872,419,740,000.00		15,922,004,700	174,032,683,70	
I2033 On 28/02/2033 Spot Bond			4.60000	114.48487	4.60000	114.40101		328,637,096,200,000.00		71,442,847,000	438,951,912,20	
Total I2033 SPOT								18,637,096,200,000.00		71,442,847,000	438,951,912,20	
Total For I2033								18,637,096,200,000.00		71,442,847,000	438,951,912,20	
I2038 On 31/01/2038 Spot Bond			4.66000	127.63200	4.68000	127.23187		103,054,142,714,000.00		22,114,622,900	441,752,672,40	
Total I2038 SPOT								13,054,142,714,000.00		22,114,622,900	441,752,672,40	
Total For I2038								13,054,142,714,000.00		22,114,622,900	441,752,672,40	
I2046 On 31/03/2046 Spot Bond			4.68500	113.74640	4.68000	113.75127		103,357,815,947,500.00		22,061,433,500	538,349,753,00	
Total I2046 SPOT								13,357,815,947,500.00		22,061,433,500	538,349,753,00	
Total For I2046								13,357,815,947,500.00		22,061,433,500	538,349,753,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Spot Bond			4.68000	114.17821	4.68500	113.99272				129,989,808,000,000.00	27,775,600,000	465,945,102,80
Total I2050 SPOT										129,989,808,000,000.00	27,775,600,000	465,945,102,80
Total For I2050										129,989,808,000,000.00	27,775,600,000	465,945,102,80
IBG01 On 07/02/2025 Spot Bond					0.00000	100.61438				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.39526				0.00	0	365,167,50
Total IBG02 SPOT										0.00	0	365,167,50
Total For IBG02										0.00	0	365,167,50
IBL109 On 07/12/2023 Spot Bond			4.60500	329.35966	4.60500	329.11693				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.51121				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.67342				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.63385				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.29399				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.40449				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.35337				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.96769				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.90422				0.00	0	
Total IBL138 SPOT										0.00	0	

Contract 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 IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.99564				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.66793				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.25204				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.25792				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.42208				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.72783				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.29054				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.31728				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.60312				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.60197				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.16529				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.26870				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.26158				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.44334				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.94405				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.65878				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.41024				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.77068				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.65117				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.04668				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.70921				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.45349				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	98.87874				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL204 On 09/12/2026 Spot Bond					0.00000	99.02729				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.70991				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.99310				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.44083				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.75423				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.77091				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.41500	9.41500	9.41500	101.15533				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.21049				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.02261				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			7.97500	7.97500	7.97500	102.73098				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.74340				0.00	0	
Total IBL223 SPOT										0.00	0	

Contract 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 IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.60055				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.26533				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.29006				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.54746				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.02459				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.92674				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.92457				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.97005				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.87500	8.87500	8.87500	101.99755				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.74874				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.79719				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.03607				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.12262				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.78228				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.19243				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.29963				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.15973				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.97652				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.01042				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.74688				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.78000	9.78000	9.78000	98.49852				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.55143				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.73595				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL248 On 30/03/2024 Spot Bond			7.92500	102.71210	7.92500	102.64496				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.32983				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.76411				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.23902				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.04532				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	99.93355				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	99.87916				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.16212				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.91463				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.93526				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.78384				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.92999				0.00	0	
Total IBL264 SPOT										0.00	0	

Contract 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 IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.99500	7.99500	7.99500	100.04767				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.53920				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.35537				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		900,000,000,000,000.00		49,000,000,000	24,500,000,00	
Total IBL269 SPOT								10,000,000,000,000.00		49,000,000,000	24,500,000,00	
Total For IBL269								10,000,000,000,000.00		49,000,000,000	24,500,000,00	
IBL60 On 17/02/2024 Spot Bond			9.20500	101.58602	9.20500	101.51028				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	102.06096				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.45500	102.99504	9.45500	102.91621				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.99000	105.09265	10.99000	105.06219				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.01500	105.26958	10.01500	105.18483				0.00	0	120,270,40
Total IDCG11 SPOT										0.00	0	120,270,40
Total For IDCG11										0.00	0	120,270,40
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.99999				0.00	0	100,000,00
Total IDCG13 SPOT										0.00	0	100,000,00
Total For IDCG13										0.00	0	100,000,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.30539				0.00	1,000,000,000	500,000,00
Total IDCG15 SPOT										0.00	1,000,000,000	500,000,00
Total For IDCG15										0.00	1,000,000,000	500,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.90992				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.75604				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.71954				0.00	460,000,000	430,000,000
Total IDCG19 SPOT										0.00	460,000,000	430,000,000
Total For IDCG19										0.00	460,000,000	430,000,000
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.35703				0.00	1,000,000,000	500,000,000
Total IDCG22 SPOT										0.00	1,000,000,000	500,000,000
Total For IDCG22										0.00	1,000,000,000	500,000,000
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.84216				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.76500	102.13319	8.76500	102.06101				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.16578				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.75510				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.35263				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.35193				0.00	0	500,000,000
Total INLV07 SPOT										0.00	0	500,000,000
Total For INLV07										0.00	0	500,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.09792				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.90034				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV10 On 06/03/2027 Spot Bond					0.00000	100.12430				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.99845				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.86291				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.29446				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.96199				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.49849				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.63576				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	99.87917				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.37493				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.37889				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.36888				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.37694				0.00	0	
Total IPF38 SPOT										0.00	0	

Contract 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 IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.37889				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.24183				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.45346				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.36486				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.89000	204.47782	5.89000	204.30605				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.59301				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.79000	205.40843	5.79000	205.23752				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.46692				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.17781				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.26560				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	102.08755				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.96275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.82718				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.10235				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.55706				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.14500	100.44043	8.14500	100.37436				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.20246				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.15500	100.84736	7.15500	100.78967				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.00416				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.19500	99.88992	8.19500	99.82517				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.99954				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC202 On 31/08/2023 Spot Bond			8.13500	99.88808	8.13500	99.82378				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.58092				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.01387				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	101.05509				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.98184				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.62500	6.62500	6.62500	102.88315				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.37500	103.42386	8.37500	103.35394				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.70500	101.60595	5.70500	100.96362				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.07000	9.07000	9.07000	100.62811				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	101.01191				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.01503				0.00	0	
Total IVC223 SPOT										0.00	0	

Contract 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 IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.45263				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.72549				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.22193				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.38500	9.38500	9.38500	100.86450				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.27002				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.36000	8.36000	8.36000	101.70304				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.98500	8.98500	8.98500	101.19585				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.24831				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	102.36122				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	102.14201				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.19048				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.84009				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.22063				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.25558				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.25259				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.21850				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.10881				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVZ132 On 04/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.40141				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.35893				0.00	0	
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			7.95000	7.95000	7.95000	98.75247				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	98.59535				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	98.48894				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	98.44643				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.71798				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.40659				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.10367				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.28446				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.44683				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.99485				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.87740				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.82683				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.43962				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.23221				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.42099				0.00	0	
Total KAP024 SPOT										0.00	0	

Contract 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 KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.60152				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.71097				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.75226				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.43821				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.44452				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.51500	119.58347	9.51500	119.49138				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.96120				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.38537				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.98616				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.98514				0.00	0	100,000,00
Total LGL12 SPOT										0.00	0	100,000,00
Total For LGL12										0.00	0	100,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.75940				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.78038				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.46145				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.47112				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.48080				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.71810				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.93930				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.48645				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.30669				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.87338				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.31191				0.00	0	3,500,000,00
Total MBF072 SPOT										0.00	0	3,500,000,00
Total For MBF072										0.00	0	3,500,000,00
MBF07: On 30/09/2025 Spot Bond					0.00000	101.59582				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.00270				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/09/2023 Spot Bond					0.00000	101.84320				0.00	2,500,000,000	8,500,000,000
Total MBP045 SPOT										0.00	2,500,000,000	8,500,000,000
Total For MBP045										0.00	2,500,000,000	8,500,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.52664				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.93482				0.00	0	3,500,000,000
Total MBP049 SPOT										0.00	0	3,500,000,000
Total For MBP049										0.00	0	3,500,000,000
MBP05 On 12/03/2023 Spot Bond					0.00000	99.93554				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.63320				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.76500	8.76500	8.76500	106.23509				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.04709				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.45025				0.00	4,900,000,000	2,450,000,000
Total MMIG07 SPOT										0.00	4,900,000,000	2,450,000,000
Total For MMIG07										0.00	4,900,000,000	2,450,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.84729				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.41500	101.95993	9.41500	101.88264				0.00	0	274,699,800
Total MML02 SPOT										0.00	0	274,699,800
Total For MML02										0.00	0	274,699,800
MML03 On 15/03/2028 Spot Bond					0.00000	101.41896				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.66500	93.02288	9.66500	92.94948				0.00	0	
Total MML04 SPOT										0.00	0	

Contract 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 MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.86106				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.29500	101.67318	10.29500	101.58863				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.98254				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.36778				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.66926				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.26649				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.01253				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.24854				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.84487				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.04866				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.49973				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.54153				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.36000	98.26719	9.36000	98.19273				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.49593				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.47594				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.64223				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	104.20459				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.50499				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.70531				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.47794				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.26500				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.47399				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.35198				0.00	0	760,000,00
Total MTN33 SPOT										0.00	0	760,000,00
Total For MTN33										0.00	0	760,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN35 On 14/11/2027 Spot Bond					0.00000	101.16662				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.61821				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.42825				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.60865				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.42383				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.42396				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.40987				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.38434				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	101.88195				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	102.20318				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.47621				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.72731				0.00	0	
Total N7E25 SPOT										0.00	0	

Contract 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 N7E25									0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.16500	101.43862	9.16500	101.36487			0.00	0	
Total NAM03 SPOT									0.00	0	
Total For NAM03									0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.27500	101.79736	10.27500	101.71287			0.00	0	
Total NAM04 SPOT									0.00	0	
Total For NAM04									0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.17345			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.94831			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.07880			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.94188			0.00	0	
Total NBG06G SPOT									0.00	0	
Total For NBG06G									0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	99.88317			0.00	0	
Total NBG07G SPOT									0.00	0	
Total For NBG07G									0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.70500	105.67741	8.70500	105.60282			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.91500	101.65045	8.91500	101.57700			0.00	0	
Total NBK16A SPOT									0.00	0	
Total For NBK16A									0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.04500	106.26913	9.04500	106.19168			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.13500	106.22629	9.13500	106.14812		2,557,800,000,000.00	280,000,000	140,000,000	
Total NBK20A SPOT								2,557,800,000,000.00	280,000,000	140,000,000	
Total For NBK20A								2,557,800,000,000.00	280,000,000	140,000,000	
NBK21 On 21/07/2027 Spot Bond			9.24000	106.36969	9.24000	106.29009			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			7.89300	109.97950	7.89300	109.90897				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			8.93500	110.93756	8.93500	110.85722				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/ On 12/02/2025 Spot Bond					0.00000	102.14368				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/ On 10/05/2023 Spot Bond			100.00000	90.89621	100.00000	90.25610		600,000,000,000,000.00		6,000,000,000	3,000,000,00	
Total NBK26A SPOT								10,000,000,000,000.00		6,000,000,000	3,000,000,00	
Total For NBK26A								10,000,000,000,000.00		6,000,000,000	3,000,000,00	
NBK26/ On 22/04/2026 Spot Bond					0.00000	103.60489				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			8.86000	109.95617	8.86000	109.87719				0.00	0	192,008,40
Total NBK27A SPOT										0.00	0	192,008,40
Total For NBK27A										0.00	0	192,008,40
NBK28/ On 02/08/2023 Spot Bond			7.92500	101.86437	7.92500	101.80004				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.00500	105.45115	9.00500	105.37420				0.00	0	242,902,90
Total NBK29A SPOT										0.00	0	242,902,90
Total For NBK29A										0.00	0	242,902,90
NBK30/ On 20/02/2024 Spot Bond			8.73500	101.31270	8.73500	101.24094				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.50500	103.76915	8.50500	103.69755		12,757,500,000,000.00		1,500,000,000	1,500,000,00	
Total NBK31A SPOT								12,757,500,000,000.00		1,500,000,000	1,500,000,00	
Total For NBK31A								12,757,500,000,000.00		1,500,000,000	1,500,000,00	
NBK35/ On 10/05/2023 Spot Bond					0.00000	100.94289				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	103.47192				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.55095				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.46991				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.31555				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.11652				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.44302				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.99314				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.23242				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.86436				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.95519				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.87480				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.35720				0.00	0	
Total NBKB56 SPOT										0.00	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 NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.10178				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.61977				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.47666				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.23079				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.21244				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.39856				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.71264				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.41098				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.41596				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.41911				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.61102				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8: On 20/03/2024 Spot Bond			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			10.26000	100.17719	10.26000	100.09417				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.75269				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.91500	100.34695	9.91500	100.26651				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.75135				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.74904				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.74635				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.11520				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.11520				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.30912				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04: On 20/03/2023 Spot Bond					0.00000	102.31565				0.00	800,000,000	800,000,000
Total NGL04 SPOT										0.00	800,000,000	800,000,000
Total For NGL04										0.00	800,000,000	800,000,000
NGL05: On 26/07/2023 Spot Bond					0.00000	101.65211				0.00	0	
Total NGL05 SPOT										0.00	0	

Contract 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 NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.04371				0.00	0	30,000,000,00
Total NGL06 SPOT										0.00	0	30,000,000,00
Total For NGL06										0.00	0	30,000,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	102.44710				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.10785				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.96335				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.82335				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.47296				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.03346				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.30320				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.51914				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.75785				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.49193				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.34543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	103.40691				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT108 On 04/11/2026 Spot Bond					0.00000	100.99809				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	103.75215				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	101.38941				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 10/12/2027 Spot Bond					0.00000	99.96314				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT112 On 16/06/2026 Spot Bond					0.00000	104.58041				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	99.91487				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	105.52389				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
NHM016 On 25/05/2023 Spot Bond					0.00000	100.88017				0.00	10,400,000,000	5,200,000,00
Total NHM018 SPOT										0.00	10,400,000,000	5,200,000,00
Total For NHM018										0.00	10,400,000,000	5,200,000,00
NHM018 On 25/05/2024 Spot Bond					0.00000	103.29504				0.00	0	10,350,000,00
Total NHM019 SPOT										0.00	0	10,350,000,00
Total For NHM019										0.00	0	10,350,000,00
NHM019 On 25/11/2023 Spot Bond					0.00000	102.12089				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 26/11/2026 Spot Bond					0.00000	102.44991				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	102.31900				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.29297				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.62500	5.62500	5.62500	228.07482				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	216.70920				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	164.77875				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	115.25725				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			5.43000	5.43000	5.43000	116.38298				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	164.46306				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	275.67295	3.45000	275.49548				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.05500	4.05500	4.05500	165.06505				0.00	0	
Total NILB13 SPOT										0.00	0	

Contract 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 NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.24500	4.24500	4.24500	220.27425				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.39000	218.96753	4.39000	218.80996				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.45000	90.71523	5.45000	116.10901				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.75237				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	145.65465				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.54599				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.92205				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.70961				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.38559				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.59708				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.81141				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.41526				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.12977				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.71480				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.92677				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.51389				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.23193				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.42426				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.92433				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.27666				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.09303				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	102.14840				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.73429				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.74669				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.90201				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.74669				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.84476				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	95.07053				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	99.74602				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	99.75817				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.29500	10.29500	10.29500	101.52071				0.00	0	899,839,20
Total NN177 SPOT										0.00	0	899,839,20
Total For NN177										0.00	0	899,839,20
NN178 On 02/04/2029 Spot Bond			9.93000	9.93000	9.93000	105.36755				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 Interest
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.95500	9.95500	9.95500	101.51876				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.39376				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.35075				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	142.03000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	131.41000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	144.94000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	142.48000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	139.74015				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	100.23018				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09(On 17/08/2023 Spot Bond					0.00000	100.47798				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09(On 30/05/2023 Spot Bond					0.00000	100.22803				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09(On 30/05/2023 Spot Bond					0.00000	100.22951				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	124.13768				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	87.86325				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	100.43960				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	100.40905				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.41923				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.42351				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.71526				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.42630				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.44919				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.43208				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.40961				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.37851				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.18500	213.00291	5.18500	212.83610				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.02500	108.52117	11.02500	108.42522				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	16.26039	100.00000	16.15207				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	100.52719				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.03423				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.51141				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.97107				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.74995				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.00993				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.23041				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.36444				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.57808				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.58980				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.76162				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.18500	104.87693	8.18500	104.80723				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			8.59000	106.06828	8.59000	105.99438				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.60112				0.00	0	348,900,00
Total OML11 SPOT										0.00	0	348,900,00
Total For OML11										0.00	0	348,900,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.15347				0.00	0	2,890,000,00
Total OML12 SPOT										0.00	0	2,890,000,00
Total For OML12										0.00	0	2,890,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	102.42403				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.45330				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.96321				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.14710				0.00	2,400,000,000	1,200,000,00
Total PARS01 SPOT										0.00	2,400,000,000	1,200,000,00
Total For PARS01										0.00	2,400,000,000	1,200,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	100.34607				0.00	0	3,000,000,00
Total PARS02 SPOT										0.00	0	3,000,000,00
Total For PARS02										0.00	0	3,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.85196				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.19474				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	Opt Intert
PEP04 On 05/05/2026 Spot Bond					0.00000	101.86660				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.09062				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	100.09215				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.52447				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.26019				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.25350				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.25762				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.58500	108.40288	8.51500	108.55877			023,142,983,640,000.00	1,400,482,584,000	533,891,942,700	
Total R186 SPOT									23,142,983,640,000.00	400,482,584,000	533,891,942,700	
Total For R186									23,142,983,640,000.00	400,482,584,000	533,891,942,700	
R197 On 07/12/2023 Spot Bond			3.55000	331.83084	3.53500	331.65027			348,326,000,000,000.00	98,120,000,000	508,284,699,900	
Total R197 SPOT									18,326,000,000,000.00	98,120,000,000	508,284,699,900	
Total For R197									18,326,000,000,000.00	98,120,000,000	508,284,699,900	
R202 On 07/12/2033 Spot Bond			4.65000	248.20685	4.62500	248.56129			39,525,000,000,000.00	8,500,000,000	101,912,538,900	
Total R202 SPOT									19,525,000,000,000.00	8,500,000,000	101,912,538,900	
Total For R202									19,525,000,000,000.00	8,500,000,000	101,912,538,900	
R2030 On 31/01/2030 Spot Bond			10.15000	90.41806	10.11500	90.50318			147,557,778,270,000.00	2,773,158,401,800	426,470,259,700	
Total R2030 SPOT									17,557,778,270,000.00	773,158,401,800	426,470,259,700	
Total For R2030									17,557,778,270,000.00	773,158,401,800	426,470,259,700	
R2032 On 31/03/2032 Spot Bond			10.72000	89.62195	10.68500	89.72574			877,527,283,696,000.00	1,014,694,709,300	1,567,291,581,300	
Total R2032 SPOT									17,527,283,696,000.00	014,694,709,300	567,291,581,300	

Contract 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 R2032									7,527,283,696,000.00	014,694,709,300	567,291,581,30
R2035 On 28/02/2035 Spot Bond			11.20000	85.18235	11.20500	85.07774			169,516,683,680,000.00	1,175,849,703,900	1,356,123,134,50
Total R2035 SPOT									169,516,683,680,000.00	1,175,849,703,900	1,356,123,134,50
Total For R2035									169,516,683,680,000.00	1,175,849,703,900	1,356,123,134,50
R2037 On 31/01/2037 Spot Bond			11.45000	80.66720	11.46500	80.50549			999,746,491,775,000.00	960,676,549,500	1,434,688,920,30
Total R2037 SPOT									999,746,491,775,000.00	960,676,549,500	1,434,688,920,30
Total For R2037									999,746,491,775,000.00	960,676,549,500	1,434,688,920,30
R2040 On 31/01/2040 Spot Bond			11.59000	81.98422	11.61000	81.78316			296,742,523,665,000.00	888,416,093,500	1,400,360,684,90
Total R2040 SPOT									296,742,523,665,000.00	888,416,093,500	1,400,360,684,90
Total For R2040									296,742,523,665,000.00	888,416,093,500	1,400,360,684,90
R2044 On 31/01/2044 Spot Bond			11.69000	78.16372	11.70500	77.99619			959,325,528,906,000.00	1,023,038,967,400	1,168,671,956,40
Total R2044 SPOT									959,325,528,906,000.00	1,023,038,967,400	1,168,671,956,40
Total For R2044									959,325,528,906,000.00	1,023,038,967,400	1,168,671,956,40
R2048 On 28/02/2048 Spot Bond			11.56000	77.46306	11.56000	77.39213			753,855,424,756,000.00	930,264,310,100	1,540,398,962,40
Total R2048 SPOT									753,855,424,756,000.00	930,264,310,100	1,540,398,962,40
Total For R2048									753,855,424,756,000.00	930,264,310,100	1,540,398,962,40
R209 On 31/03/2036 Spot Bond			11.24000	69.06903	11.24500	68.98143			565,970,288,208,000.00	673,129,029,200	735,365,903,10
Total R209 SPOT									565,970,288,208,000.00	673,129,029,200	735,365,903,10
Total For R209									565,970,288,208,000.00	673,129,029,200	735,365,903,10
R210 On 31/03/2028 Spot Bond			3.86000	224.36947	3.89000	223.90741			553,370,372,000,000.00	143,360,200,000	307,977,112,30
Total R210 SPOT									553,370,372,000,000.00	143,360,200,000	307,977,112,30
Total For R210									553,370,372,000,000.00	143,360,200,000	307,977,112,30
R213 On 28/02/2031 Spot Bond			10.52000	81.56857	10.49000	81.64012			389,607,118,084,000.00	702,434,136,700	1,136,321,227,90
Total R213 SPOT									389,607,118,084,000.00	702,434,136,700	1,136,321,227,90
Total For R213									389,607,118,084,000.00	702,434,136,700	1,136,321,227,90
R214 On 28/02/2041 Spot Bond			11.45000	62.84168	11.46000	62.73188			193,424,640,100,000.00	715,582,938,000	533,104,551,60
Total R214 SPOT									193,424,640,100,000.00	715,582,938,000	533,104,551,60
Total For R214									193,424,640,100,000.00	715,582,938,000	533,104,551,60
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.93336			0.00	0	
Total RDFB14 SPOT									0.00	0	
Total For RDFB14									0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.34754			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.00925			0.00	0	

Contract 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	101.24354				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.93029				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	102.32683				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.81826				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.62684				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2' On 26/07/2024 Spot Bond					0.00000	101.87187				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	102.19687				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.71508				0.00	0	100,000,00
Total RDFG02 SPOT										0.00	0	100,000,00
Total For RDFG02										0.00	0	100,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	102.00245				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	102.06708				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.02352				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	100.02372				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.01454				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.62819				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.04463				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.77638				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.78526				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.37754				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.13587				0.00	88,400,000	44,200,000
Total RED501 SPOT										0.00	88,400,000	44,200,000
Total For RED501										0.00	88,400,000	44,200,000
RED60 On 09/08/2024 Spot Bond					0.00000	100.02649				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.95255				0.00	6,600,000,000	3,300,000,000
Total RED704 SPOT										0.00	6,600,000,000	3,300,000,000
Total For RED704										0.00	6,600,000,000	3,300,000,000
RED70 On 17/04/2023 Spot Bond					0.00000	102.17800				0.00	3,900,000,000	1,950,000,000
Total RED705 SPOT										0.00	3,900,000,000	1,950,000,000
Total For RED705										0.00	3,900,000,000	1,950,000,000
RES49 On 03/08/2023 Spot Bond					0.00000	101.07576				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	101.47838				0.00	0	100,000,00
Total RES50 SPOT										0.00	0	100,000,00
Total For RES50										0.00	0	100,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	101.22563				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.75315				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.36668				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.09643				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	99.88052				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.62535				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.92335				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.91679				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	102.00636				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.98452				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	102.10465				0.00	0	

Contract 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	102.08281				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.34486				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.32302				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	104.04477				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.44500	102.44804	9.44500	102.37014				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.30500	98.19114	11.30500	98.10218		34,344,590,000,000.00		3,038,000,000	89,266,100	
Total RW28 SPOT								14,344,590,000,000.00		3,038,000,000	89,266,100	
Total For RW28								14,344,590,000,000.00		3,038,000,000	89,266,100	
RW31 On 30/06/2031 Spot Bond			11.79000	96.35580	11.79000	96.26487				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.37816				0.00	1,300,000,000	650,000,000
Total RWL26 SPOT										0.00	1,300,000,000	650,000,000
Total For RWL26										0.00	1,300,000,000	650,000,000
RWL28 On 30/06/2028 Spot Bond			10.79500	97.60247	10.79500	97.51793				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	101.06893				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.37432				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.18500	105.58600	9.18500	105.50745			2,571,800,000,000.00		280,000,000	140,000,000
Total SBS20 SPOT									2,571,800,000,000.00		280,000,000	140,000,000
Total For SBS20									2,571,800,000,000.00		280,000,000	140,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.07426				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.92500	101.64243	8.92500	101.56891				0.00	0	16,648,350,000
Total SBS27 SPOT										0.00	0	16,648,350,000
Total For SBS27										0.00	0	16,648,350,000
SBS3 On 25/05/2026 Spot Bond			9.20000	99.70438	9.20000	99.63008				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.51500	103.34392	9.51500	103.26477				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.95500	101.42707	8.95500	101.35347				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.95500	101.29085	8.95500	101.21733				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.53000	97.18696	10.53000	97.10434				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.07500	107.16352	9.07500	107.08473				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.64000	107.93984	9.64000	107.85566				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			8.87500	8.87500	8.87500	101.76689				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.35142				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.97473				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.96822				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.34079				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.35222				0.00	2,500,000,000	2,500,000,000
Total SBS62 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SBS62										0.00	2,500,000,000	2,500,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.89911				0.00	0	5,000,000,000
Total SBS63 SPOT										0.00	0	5,000,000,000
Total For SBS63										0.00	0	5,000,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.79792				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.90277				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.30558				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.57819				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.20230				0.00	0	

Contract 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	101.28870				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.00314				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.34474				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.33658				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.71978				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.60246				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.56827				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.21109				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.83284				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.70500	9.70500	9.70500	98.74241				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.43500	329.75573	4.43500	329.51721				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			5.37500	5.37500	5.37500	233.00105			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.29923			0.00	0	
Total SBSS01 SPOT									0.00	0	
Total For SBSS01									0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.71188			0.00	0	
Total SBSS02 SPOT									0.00	0	
Total For SBSS02									0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	104.73946			0.00	0	
Total SBT103 SPOT									0.00	0	
Total For SBT103									0.00	0	
SBT10: On 30/09/2025 Spot Bond					0.00000	106.21524			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		40,000,000,000,000.00	400,000,000	200,000,00	
Total SBT105 SPOT								10,000,000,000,000.00	400,000,000	200,000,00	
Total For SBT105								10,000,000,000,000.00	400,000,000	200,000,00	
SBT10: On 31/12/2026 Spot Bond					0.00000	102.56129			0.00	0	
Total SBT106 SPOT									0.00	0	
Total For SBT106									0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	104.58505			0.00	0	500,000,00
Total SBT107 SPOT									0.00	0	500,000,00
Total For SBT107									0.00	0	500,000,00
SBT10: On 13/07/2027 Spot Bond					0.00000	104.18127			0.00	0	
Total SBT108 SPOT									0.00	0	
Total For SBT108									0.00	0	
SBT10: On 31/12/2027 Spot Bond					0.00000	102.31348			0.00	0	
Total SBT109 SPOT									0.00	0	
Total For SBT109									0.00	0	
SBT20: On 03/12/2023 Spot Bond					0.00000	100.96393			0.00	0	13,475,000,00
Total SBT202 SPOT									0.00	0	13,475,000,00
Total For SBT202									0.00	0	13,475,000,00
SBT20: On 03/12/2023 Spot Bond			9.40000	103.50843	9.40000	103.43010			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 Intert
Total For SBT203										0.00	0	
SBT203 On 16/04/2024 Spot Bond					0.00000	101.34778				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT204 On 31/01/2025 Spot Bond					0.00000	102.04050				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT206 On 25/06/2025 Spot Bond					0.00000	106.53157				0.00	0	4,500,000.00
Total SBT207 SPOT										0.00	0	4,500,000.00
Total For SBT207										0.00	0	4,500,000.00
SBT207 On 28/11/2025 Spot Bond					0.00000	102.64670				0.00	12,600,000.000	6,300,000.00
Total SBT208 SPOT										0.00	12,600,000.000	6,300,000.00
Total For SBT208										0.00	12,600,000.000	6,300,000.00
SBT208 On 29/06/2026 Spot Bond					0.00000	103.13860				0.00	0	500,000.00
Total SBT209 SPOT										0.00	0	500,000.00
Total For SBT209										0.00	0	500,000.00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.27663				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.01802				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.46500	96.21078	9.46500	96.13708				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.82484				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.59181				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.58558				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.60403				0.00	0	

Contract 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	100.61661				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.61039				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.59797				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.61640				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.62900				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.62586				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.62273				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.64112				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.24000	105.08692	9.24000	105.00777				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.25612				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.02860				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	101.44649				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.78023				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.92748				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.40378				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.40925				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.40423				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.41049				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	102.26007				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.40800				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.28587				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.75417				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.79001				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	101.52662				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.30259				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.93215				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.83225				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.89500	4.89500	4.89500	162.55543				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.49000	108.71588	8.49000	108.64140				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.98000	84.12917	9.98000	84.06240				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	99.11179				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	102.05085				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.94500	104.52244	8.94500	104.44708				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.38000	117.16520	5.38000	117.07129				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.79291				0.00	0	

Contract 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	101.01224				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond					0.00000	101.92593				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050: On 08/12/2023 Spot Bond			4.56500	4.56500	4.56500	329.21104				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN062: On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	164.32800				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN063: On 31/01/2038 Spot Bond			5.58000	5.58000	5.58000	114.34675				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN064: On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	115.57594				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN065: On 31/03/2028 Spot Bond			5.07000	5.07000	5.07000	212.09167				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN066: On 28/05/2023 Spot Bond					0.00000	100.25599				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN069: On 28/05/2023 Spot Bond					0.00000	100.25303				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	99.87679				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN074: On 15/06/2023 Spot Bond					0.00000	99.87867				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	106.77649				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.31249				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.75363				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.40948				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.28533				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.92297				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.82417				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.50000	5.50000	5.50000	230.52219				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	101.13271				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.46533				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.01672				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 Intere
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.78000	87.61335	10.78000	87.53715				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	102.24406				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.05000	212.44998	5.05000	212.28581				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.68000	227.19493	5.68000	227.00788				0.00	0	300,000,00
Total SSN105 SPOT										0.00	0	300,000,00
Total For SSN105										0.00	0	300,000,00
SSN11: On 31/03/2024 Spot Bond					0.00000	95.90547				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2023 Spot Bond					0.00000	99.93768				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.22254				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.92595				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.67598				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.06214				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.23500	7.23500	7.23500	100.42456				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.04397				0.00	0	

Contract 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	99.57660				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.78639				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.74236	112.72682	4.74236	112.64250				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.73900	46.49399	4.73900	112.90940				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	102.04993				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.02149				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 14/03/2023 Spot Bond					0.00000	99.91270				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18: On 20/03/2023 Spot Bond					0.00000	101.80992				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.41682				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	100.94800				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	100.47518				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
SSN18(On 22/05/2023 Spot Bond					0.00000	100.38595				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18(On 22/05/2023 Spot Bond					0.00000	100.38595				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18(On 23/05/2023 Spot Bond					0.00000	100.34488				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18(On 23/05/2023 Spot Bond					0.00000	100.34488				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19(On 30/05/2023 Spot Bond					0.00000	100.22749				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SST20(On 08/12/2026 Spot Bond					0.00000	100.54742				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20(On 31/08/2027 Spot Bond					0.00000	100.24213				0.00	1,000,000,000	1,072,339,40
Total SST202 SPOT										0.00	1,000,000,000	1,072,339,40
Total For SST202										0.00	1,000,000,000	1,072,339,40
SST20(On 03/03/2028 Spot Bond					0.00000	100.19862				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001(On 01/03/2027 Spot Bond					0.00000	102.72390				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002(On 01/02/2026 Spot Bond					0.00000	100.19376				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.00500	104.03490	9.00500	103.95939				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10(On 21/08/2024 Spot Bond					0.00000	100.47795				0.00	0	
Total T16A10 SPOT										0.00	0	

Contract 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 T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.46847				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.41326				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.48930				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.41544				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.15431				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.41544				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.13500	100.58824	7.13500	100.52981				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.64500	100.61390	7.64500	100.55137				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.34214				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.40881				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.41780				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.41552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.21500	101.35318	9.21500	101.27754				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.60049				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.68363				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.59741				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.35868				0.00	0	5,000,000,00
Total TFS156 SPOT										0.00	0	5,000,000,00
Total For TFS156										0.00	0	5,000,000,00
TFS157 On 16/11/2023 Spot Bond					0.00000	100.65382				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.08636				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.56683				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.25528				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.09211				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.24985				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS167 On 27/09/2024 Spot Bond					0.00000	101.51131				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	101.28515				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.13169				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	99.98234				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.40698				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.47972				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.89017				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.99055				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.41568				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.41500	100.56058	8.41500	100.49190				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.41797				0.00	0	
Total TH16A5 SPOT										0.00	0	

Contract 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 TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.41660				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.68500	100.41692	5.68500	100.37027				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.42667				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.57707				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.44404				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.44084				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.46278				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.45684				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.53894				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.57761				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.55487				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.43594				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.42911				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.42683				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.45234				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.44186				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.44050				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.53592				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.51914				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.50870				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.38956				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.42692				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.24501				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18C On 21/08/2027 Spot Bond					0.00000	100.45884				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.44972				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.50435				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.49526				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.39009				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	100.38960				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.07500	100.89865	9.07500	100.82569				0.00	0	80,000,00
Total TL25 SPOT										0.00	0	80,000,00
Total For TL25										0.00	0	80,000,00
TL26 On 25/11/2024 Spot Bond					0.00000	101.92596				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.21473				0.00	0	1,900,000,00
Total TL27 SPOT										0.00	0	1,900,000,00
Total For TL27										0.00	0	1,900,000,00
TL28 On 24/04/2025 Spot Bond			8.98500	104.10810	8.98500	104.03272				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.58638				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.75352				0.00	0	
Total TL30 SPOT										0.00	0	

Contract 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 TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.66792				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.11698				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00		77,500,000,000	77,500,000,00	
Total TL33 SPOT								50,000,000,000,000.00		77,500,000,000	77,500,000,00	
Total For TL33								50,000,000,000,000.00		77,500,000,000	77,500,000,00	
TN23 On 06/11/2023 Spot Bond			9.56500	104.52233	9.56500	104.44143		32,521,000,000.00		3,400,000	205,400,00	
Total TN23 SPOT								32,521,000,000.00		3,400,000	205,400,00	
Total For TN23								32,521,000,000.00		3,400,000	205,400,00	
TN23/R On 06/11/2023 Spot Bond			100.00000	67.04542	100.00000	66.59635				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.66500	100.21436	9.66500	100.13601				0.00	0	1,683,726,00
Total TN25 SPOT										0.00	0	1,683,726,00
Total For TN25										0.00	0	1,683,726,00
TN25/R On 19/08/2025 Spot Bond			100.00000	22.49966	100.00000	22.34897				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.03500	95.26545	11.03500	95.18068				0.00	0	21,881,672,90
Total TN27 SPOT										0.00	0	21,881,672,90
Total For TN27										0.00	0	21,881,672,90
TN27/R On 14/11/2027 Spot Bond			100.00000	13.68126	100.00000	13.58963				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.04500	97.60204	11.04500	97.51511				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.67500	98.64917	11.67500	98.55696				0.00	0	1,988,906,50
Total TN30 SPOT										0.00	0	1,988,906,50
Total For TN30										0.00	0	1,988,906,50
TN30/R On 09/10/2030 Spot Bond			8.00000	118.45674	8.00000	118.38018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.41200	94.78488	12.41200	94.69033				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.62000	91.46376	12.62000	91.37156				0.00	0	628,243,10
Total TN40 SPOT										0.00	0	628,243,10
Total For TN40										0.00	0	628,243,10
TN40/R On 09/10/2040 Spot Bond			10.75000	104.55973	10.75000	104.46953				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.82641				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.87664				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.93000	103.44614	5.93000	102.44308				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	102.07042				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.90382				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.92768				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.96045				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			7.53500	101.93176	7.53500	101.86964				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	

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					0.00000	101.38480				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.94500	104.09610	8.94500	104.02105				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.38480				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.54500	103.63926	8.54500	103.56781				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.42186				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.87385				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	102.08276				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	102.01724				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.44300				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.44300				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TSP263 SPOT										0.00	0	
Total For TSP263										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	93.03643				0.00	0	
Total TSP264 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TSP264									0.00	0	
TSP264 On 08/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000,000.00	35,500,000,000	94,000,000,000
Total TSP265 SPOT									50,000,000,000,000.00	35,500,000,000	94,000,000,000
Total For TSP265									50,000,000,000,000.00	35,500,000,000	94,000,000,000
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.39149			0.00	0	
Total TU1A11 SPOT									0.00	0	
Total For TU1A11									0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.19672			0.00	0	
Total TU1B11 SPOT									0.00	0	
Total For TU1B11									0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.69134			0.00	0	
Total TU1D11 SPOT									0.00	0	
Total For TU1D11									0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total TWC430 SPOT									0.00	0	
Total For TWC430									0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.19799			0.00	0	
Total TWC431 SPOT									0.00	0	
Total For TWC431									0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.26049			0.00	0	
Total TWC432 SPOT									0.00	0	
Total For TWC432									0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	99.93757			0.00	0	
Total TWC433 SPOT									0.00	0	
Total For TWC433									0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	99.85527			0.00	0	
Total TWC434 SPOT									0.00	0	
Total For TWC434									0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.18112			0.00	0	
Total TWC435 SPOT									0.00	0	
Total For TWC435									0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.93114			0.00	0	
Total TWC436 SPOT									0.00	0	
Total For TWC436									0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.35161			0.00	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 TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.26927				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.15549				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,700,000.00
Total TWC440 SPOT										0.00	0	3,700,000.00
Total For TWC440										0.00	0	3,700,000.00
UG26 On 09/03/2026 Spot Bond			10.83500	101.30568	10.83500	101.21857				0.00	0	519,616.00
Total UG26 SPOT										0.00	0	519,616.00
Total For UG26										0.00	0	519,616.00
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.57018				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.55645				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.57948				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.61969				0.00	0	186,828.20
Total UU1A05 SPOT										0.00	0	186,828.20
Total For UU1A05										0.00	0	186,828.20
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.56708				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.62897				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.30000	10.30000	10.30000	102.24392				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.62897				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.64382				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.70933				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.72167				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.70315				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.27970				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.50472				0.00	600,000,000	300,000,000
Total VKE14 SPOT										0.00	600,000,000	300,000,000
Total For VKE14										0.00	600,000,000	300,000,000
VKE16 On 14/02/2025 Spot Bond					0.00000	101.28459				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.27355				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.65978				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.27113				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.83083				0.00	0	
Total WHL03 SPOT										0.00	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 WHL03									0.00	0	
Total for SPOT									1.52e+017	13,060,891,681,100	397,225,340,80
Total for SPOT :									1.52e+017	060,891,681,100	397,225,340,80
Total Futures									1.52e+017	060,891,702,248	397,226,667,78
Total Options									0.00	0	124,77
Grand Total:									1.52e+017	060,891,702,248	397,226,792,56