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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/03/2023

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			12.18959	73.93016	12.04630	74.60341			0.00	0	
ES33 On 03/08/2023 Bond Future			12.34218	75.42337	12.19273	76.11076			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.49676	73.19328	12.34086	73.89520			0.00	0	
ES33 On 01/02/2024 Bond Future			12.65885	74.73154	12.49610	75.44825			0.00	0	
ES33 On 02/05/2024 Bond Future			12.83974	72.44997	12.66989	73.18061			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.64351	70.74969	12.45424	71.77823			0.00	0	
ES42 On 03/08/2023 Bond Future			12.78653	72.17902	12.58975	73.22892			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.93128	69.41428	12.72651	70.48624			0.00	0	
ES42 On 01/02/2024 Bond Future			13.07538	70.87314	12.86251	71.96763			0.00	0	
ES42 On 02/05/2024 Bond Future			13.24007	68.04650	13.01841	69.16257			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			169.40027	169.40027	169.39996	169.39996			0.00	0	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/08/2023	Bond Future			171.08786	171.08786	171.08885	171.08885			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.63789	174.63789	174.63946	174.63946			0.00	0	
I2025	On	01/02/2024	Bond Future			176.53094	176.53094	176.53255	176.53255			0.00	0	
I2025	On	02/05/2024	Bond Future			180.11120	180.11120	180.11145	180.11145			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			121.77437	121.77437	121.52786	121.52786			0.00	0	2,1'
I2029	On	03/08/2023	Bond Future			124.23394	124.23394	123.98335	123.98335			0.00	0	7'
I2029	On	02/11/2023	Bond Future			125.49068	125.49068	125.23537	125.23537			0.00	0	
I2029	On	01/02/2024	Bond Future			128.12810	128.12810	127.86738	127.86738			0.00	0	
I2029	On	02/05/2024	Bond Future			129.37594	129.37594	129.10895	129.10895			0.00	0	
Total I2029 Future												0.00	0	2,84
Total For I2029												0.00	0	2,84
I2033	On	04/05/2023	Bond Future			116.41472	116.41472	116.19938	116.19938			0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			118.76596	118.76596	118.54723	118.54723			0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			119.81945	119.81945	119.59658	119.59658			0.00	0	
I2033	On	01/02/2024	Bond Future			122.33759	122.33759	122.11007	122.11007			0.00	0	
I2033	On	02/05/2024	Bond Future			123.37354	123.37354	123.14034	123.14034			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			129.37338	129.37338	129.35930	129.35930			0.00	0	4,6'
I2038	On	03/08/2023	Bond Future			130.03593	130.03593	130.02241	130.02241			0.00	0	
I2038	On	02/11/2023	Bond Future			132.73414	132.73414	132.72091	132.72091			0.00	0	
I2038	On	01/02/2024	Bond Future			133.52435	133.52435	133.51094	133.51094			0.00	0	
I2038	On	02/05/2024	Bond Future			136.23162	136.23162	136.21682	136.21682			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			113.15944	113.15944	113.14686	113.14686			0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			115.44492	115.44492	115.43299	115.43299			0.00	0	
I2046	On	02/11/2023	Bond Future			115.76467	115.76467	115.75301	115.75301			0.00	0	
I2046	On	01/02/2024	Bond Future			118.19779	118.19779	118.18568	118.18568			0.00	0	
I2046	On	02/05/2024	Bond Future			118.47147	118.47147	118.45817	118.45817			0.00	0	
Total I2046 Future												0.00	0	17,30
Total For I2046												0.00	0	17,30
I2050	On	04/05/2023	Bond Future			116.31256	116.31256	116.29993	116.29993			0.00	0	13,3'
I2050	On	03/08/2023	Bond Future			116.48972	116.48972	116.47780	116.47780			0.00	0	
I2050	On	02/11/2023	Bond Future			118.90688	118.90688	118.89507	118.89507			0.00	0	
I2050	On	01/02/2024	Bond Future			119.17868	119.17868	119.16675	119.16675			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			121.59496	121.59496	121.58168	121.58168				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			8.43876	110.30368	8.43537	110.31448		4.33		0.00	0	96,9
R186	On	03/08/2023	Bond Future			8.46992	107.19971	8.46593	107.21162		4.59		0.00	0	
R186	On	02/11/2023	Bond Future			8.48223	109.39942	8.47771	109.41200		4.27	151,736,995.54		1,387	
R186	On	01/02/2024	Bond Future			8.48548	106.36782	8.48049	106.38071		4.07		0.00	0	
R186	On	02/05/2024	Bond Future			8.52343	108.49831	8.51826	108.51059		3.65		0.00	0	
Total R186 Future													151,736,995.54	1,387	96,9
R186	On	04/05/2023	Bond Future	8.82	Call			1,485.23000	1.48523	1,471,450	4.40		0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			268.90000	0.26890	265,920	4.40		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,510.06000	1.51006	1,496,290	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			262.34000	0.26234	259,370	4.41		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,534.90000	1.53490	1,521,120	4.42		0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			255.81000	0.25581	252,830	4.42		0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,314.48000	10.31448	10,303,680	3.99		0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	3.99		0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			539.14000	0.53914	528,010	3.96		0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			779.55000	0.77955	779,220	3.96		0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			226.33000	0.22633	225,340	5.08		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,942.89000	3.94289	3,929,990	5.09		0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			223.27000	0.22327	222,280	5.09		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,968.26000	3.96826	3,955,370	5.09		0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			220.10000	0.22010	219,120	5.09		0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,917.40000	3.91740	3,904,500	5.08		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,136.97000	3.13697	3,124,850	4.58		0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			633.77000	0.63377	634,230	4.58		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,158.14000	3.15814	3,146,010	4.59		0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			627.92000	0.62792	628,370	4.59		0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,642.40000	2.64240	2,630,770	4.46		0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			790.42000	0.79042	791,370	4.46		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,484.98000	5.48498	5,471,970	5.12		0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			244.77000	0.24477	244,340	5.12		0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			3,115.84000	3.11584	3,103,740	4.58		0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			639.67000	0.63967	640,150	4.58		0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			751.50000	0.75150	752,690	4.46		0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,388.92000	3.38892	3,377,210	4.46		0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			746.08000	0.74608	747,260	4.46		0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,349.74000	3.34974	3,338,070	4.45		0.00	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			756.95000	0.75695	758,170	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			3,369.32000	3.36932	3,357,620	4.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			1,012.89000	1.01289	1,006,420	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,253.47000	2.25347	2,259,280	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			1,023.13000	1.02313	1,016,630	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,239.59000	2.23959	2,245,370	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			1,002.71000	1.00271	996,280	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,267.41000	2.26741	2,273,260	3.35	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												151,736,995.54	1,387	100,76
R197	On	04/05/2023	Bond Future			336.34947	336.34947	336.34888	336.34888			0.00	0	30
R197	On	03/08/2023	Bond Future			334.10211	334.10211	334.10414	334.10414			0.00	0	
R197	On	02/11/2023	Bond Future			341.03489	341.03489	341.03812	341.03812			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			252.59808	252.59808	252.57225	252.57225			0.00	0	4,96
R202	On	03/08/2023	Bond Future			252.89792	252.89792	252.87350	252.87350			0.00	0	46
R202	On	02/11/2023	Bond Future			258.14554	258.14554	258.12149	258.12149			0.00	0	
R202	On	01/02/2024	Bond Future			258.64676	258.64676	258.62218	258.62218			0.00	0	
R202	On	02/05/2024	Bond Future			263.89110	263.89110	263.86402	263.86402			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			10.10241	92.05203	10.06505	92.21995		8.25	0.00	0	87,56
R2030	On	03/08/2023	Bond Future			10.20954	89.88176	10.17003	90.05379		8.77	0.00	0	11,96
R2030	On	02/11/2023	Bond Future			10.30322	91.72627	10.26156	91.90216		8.34	4,953,218.58	54	
R2030	On	01/02/2024	Bond Future			10.40114	89.62808	10.35718	89.80765		8.28	0.00	0	
R2030	On	02/05/2024	Bond Future			10.52925	91.42283	10.48298	91.60528		7.73	0.00	0	
Total R2030 Future												4,953,218.58	54	99,52
R2030	On	04/05/2023	Bond Future	12.57	Call			10,437.23000	10.43723	10,269,440	11.61	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call			6,707.15000	6.70715	6,541,710	10.62	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			2,147.21000	2.14721	2,269,280	7.20	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			8,375.42000	8.37542	8,208,300	11.28	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			15.53000	0.01553	16,330	11.28	0.00	0	1,06
R2030	On	04/05/2023	Bond Future	12.50	Call			10,168.09000	10.16809	10,000,340	11.61	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			4.12000	0.00412	4,290	11.61	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			2,531.66000	2.53166	2,395,300	8.79	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			3.20000	0.00320	3,330	11.61	0.00	0	36
R2030	On	04/05/2023	Bond Future	10.65	Call			2,922.94000	2.92294	2,780,150	8.99	0.00	0	36

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	10.65	Put			338.46000	0.33846	363,590	8.99		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,589.32000	5.58932	5,426,490	10.18		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			75.42000	0.07542	80,510	10.18		0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			2,123.99000	2.12399	1,996,080	8.57		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			39.98000	0.03998	42,460	10.62		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			2,462.29000	2.46229	2,327,230	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			444.02000	0.44402	476,880	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,496.90000	2.49690	2,361,190	8.77		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			434.91000	0.43491	467,120	8.77		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			544.42000	0.54442	584,430	8.57		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			425.98000	0.42598	457,540	8.79		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			503.07000	0.50307	444,140	7.38		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			1,797.35000	1.79735	1,906,340	7.38		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			931.31000	0.93131	845,370	7.78		0.00	0	1.0%
R2030 On 04/05/2023 Bond Future	10.00	Put			1,224.63000	1.22463	1,306,610	7.78		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			16.52000	0.01652	12,540	6.59		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			4,829.49000	4.82949	4,993,430	6.59		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			246.90000	0.24690	210,940	7.06		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			2,463.26000	2.46326	2,595,220	7.06		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			347.23000	0.34723	301,380	7.20		0.00	0	4%
R2030 On 03/08/2023 Bond Future	12.59	Put			96.21000	0.09621	101,250	10.69		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Call			2,518.24000	2.51824	2,410,970	8.89		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Put			1,522.74000	1.52274	1,587,500	8.89		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,212.46000	3.21246	3,091,860	9.10		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.36	Call			5,504.91000	5.50491	5,357,260	9.78		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,150.44000	1.15044	1,201,870	9.10		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,435.73000	5.43573	5,288,620	9.76		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			512.64000	0.51264	537,560	9.76		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			500.66000	0.50066	525,040	9.78		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,908.63000	9.90863	9,741,640	10.69		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			10,988.16000	10.98816	10,819,170	10.69		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			55.86000	0.05586	58,900	10.69		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			5,470.37000	5.47037	5,322,990	9.77		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			506.69000	0.50669	531,340	9.77		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,812.91000	3.81291	3,693,020	8.58		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,490.54000	1.49054	1,546,540	8.58		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,166.56000	1.16656	1,107,060	7.95		0.00	0	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			4,150.54000	4.15054	4,266,930	7.95		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,993.67000	1.99367	1,909,030	8.09		0.00	0	8%
R2030 On 02/11/2023 Bond Future	11.57	Put			778.44000	0.77844	809,910	9.23		0.00	0	8%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/11/2023	Bond Future	10.80	Call		3,756.71000	3.75671	3,637,640	8.56	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,516.20000	1.51620	1,573,020	8.56	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,784.91000	3.78491	3,665,430	8.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,808.06000	2.80806	2,899,310	8.09	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,503.46000	1.50346	1,559,870	8.57	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		6,102.50000	6.10250	5,958,080	9.23	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,353.66000	3.35366	3,449,980	8.01	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,223.40000	5.22340	5,092,480	8.92	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,430.09000	1.43009	1,478,740	8.92	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		5,338.90000	5.33890	5,206,810	8.95	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,354.09000	1.35409	1,292,880	7.82	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,647.00000	4.64700	4,765,360	7.82	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,914.71000	1.91471	1,837,710	7.95	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		3,683.29000	3.68329	3,785,860	7.95	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		826.18000	0.82618	855,690	9.58	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		2,169.45000	2.16945	2,086,200	8.01	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,368.10000	5.36810	5,235,710	8.96	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,381.34000	1.38134	1,428,520	8.96	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,397.06000	5.39706	5,264,380	8.97	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,371.67000	1.37167	1,418,560	8.97	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,613.08000	7.61308	7,463,020	9.58	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,390.78000	1.39078	1,438,260	8.95	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,421.96000	4.42196	4,535,010	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,730.53000	1.73053	1,660,730	7.26	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,396.40000	4.39640	4,509,050	7.26	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,746.02000	1.74602	1,675,800	7.26	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,370.95000	4.37095	4,483,180	7.26	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,715.13000	1.71513	1,645,730	7.25	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											4,953,218.58	54	114,30
R2032	On	04/05/2023	Bond Future			10.73924	86.82451	10.67161	87.17068	10.28	3,125,682.36	36	172,50
R2032	On	03/08/2023	Bond Future			10.85013	88.55702	10.77937	88.91085	10.91	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.95854	86.21372	10.88453	86.57513	10.94	4,052,044.84	47	
R2032	On	01/02/2024	Bond Future			11.06851	88.00638	10.99111	88.37536	10.34	0.00	0	
R2032	On	02/05/2024	Bond Future			11.20057	85.61100	11.11967	85.98667	10.26	0.00	0	
Total R2032 Future											7,177,727.20	83	175,10
R2032	On	04/05/2023	Bond Future	9.80	Call		45.01000	0.04501	30,310	7.99	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		4,674.84000	4.67484	5,006,310	7.99	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call		61.52000	0.06152	42,400	8.11	0.00	0	6,50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	04/05/2023	Bond Future	10.89	Call			1,997.69000	1.99769	1,771,570	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Call			1,364.25000	1.36425	1,178,940	10.13	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			3,538.64000	3.53864	3,842,820	8.53	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			3,841.70000	3.84170	3,548,160	11.71	0.00	0	40
R2032	On	04/05/2023	Bond Future	11.37	Put			353.40000	0.35340	406,030	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			12,746.66000	12.74666	12,400,820	14.45	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			2.15000	0.00215	2,480	14.45	0.00	0	40
R2032	On	04/05/2023	Bond Future	10.30	Call			477.14000	0.47714	382,410	9.17	0.00	0	50
R2032	On	04/05/2023	Bond Future	10.89	Put			886.39000	0.88639	1,006,440	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			2,386.94000	2.38694	2,141,520	10.88	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			723.03000	0.72303	823,780	10.88	0.00	0	13,00
R2032	On	04/05/2023	Bond Future	11.06	Call			2,608.70000	2.60870	2,353,740	11.02	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			645.35000	0.64535	736,560	11.02	0.00	0	70
R2032	On	04/05/2023	Bond Future	10.62	Put			1,434.04000	1.43404	1,610,630	9.96	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			1,269.94000	1.26994	1,430,800	10.13	0.00	0	50
R2032	On	04/05/2023	Bond Future	10.87	Call			1,929.78000	1.92978	1,707,430	10.57	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			919.46000	0.91946	1,043,280	10.57	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,963.62000	1.96362	1,739,370	10.59	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			902.79000	0.90279	1,024,710	10.59	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Put			4,417.09000	4.41709	4,744,140	8.11	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			161.51000	0.16151	119,520	8.53	0.00	0	70
R2032	On	04/05/2023	Bond Future	10.30	Put			2,412.36000	2.41236	2,663,800	9.17	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			939.74000	0.93974	791,090	9.74	0.00	0	70
R2032	On	04/05/2023	Bond Future	10.53	Put			1,670.56000	1.67056	1,868,080	9.74	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			1,168.63000	1.16863	999,050	9.96	0.00	0	40
R2032	On	03/08/2023	Bond Future	11.76	Put			839.79000	0.83979	912,440	11.78	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			450.71000	0.45071	393,850	10.31	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	10.30	Call			1,297.61000	1.29761	1,170,980	10.34	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			6,639.80000	6.63980	6,936,770	10.31	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			3,745.80000	3.74580	3,973,000	10.34	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			5,540.11000	5.54011	5,259,620	11.77	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			849.02000	0.84902	922,360	11.77	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			5,577.43000	5.57743	5,296,250	11.78	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			5,614.66000	5.61466	5,332,770	11.79	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			830.50000	0.83050	902,440	11.79	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			6,105.49000	6.10549	5,815,060	11.94	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			719.79000	0.71979	783,190	11.94	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,268.71000	2.26871	2,407,900	11.17	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			3,926.87000	3.92687	3,706,380	11.15	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,304.51000	2.30451	2,445,430	11.15	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	02/11/2023	Bond Future	11.23	Call		3,956.65000	3.95665	3,735,290	11.16	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		2,286.55000	2.28655	2,426,600	11.16	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		3,986.52000	3.98652	3,764,300	11.17	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,918.79000	1.91879	2,031,470	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,841.88000	5.84188	5,584,960	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,906.08000	1.90608	2,018,140	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,449.44000	1.44944	1,338,910	9.77	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.62	Call		8,475.52000	8.47552	8,177,520	11.63	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,130.00000	1.13000	1,200,980	11.63	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		2,802.90000	2.80290	2,629,330	9.97	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,311.84000	6.31184	6,570,290	9.77	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,917.12000	3.91712	4,112,530	9.97	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,809.62000	5.80962	5,553,320	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,873.91000	5.87391	5,616,350	10.89	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,893.17000	1.89317	2,004,590	10.89	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,151.21000	5.15121	5,374,230	9.80	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,462.93000	2.46293	2,309,500	9.80	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,121.83000	5.12183	5,344,070	9.80	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,424.48000	2.42448	2,272,620	9.79	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,180.37000	5.18037	5,404,180	9.79	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,443.84000	2.44384	2,291,190	9.80	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											7,177,727.20	83	211,12
R2035	On	04/05/2023	Bond Future			11.39777	85.50294	11.23828	86.41210	12.85	0.00	0	151,10
R2035	On	03/08/2023	Bond Future			11.51792	87.20899	11.35188	88.13702	13.43	0.00	0	6,70
R2035	On	02/11/2023	Bond Future			11.63927	84.49305	11.46643	85.44045	13.51	2,027,833.20	24	
R2035	On	01/02/2024	Bond Future			11.76630	86.24995	11.58621	87.21705	12.89	0.00	0	
R2035	On	02/05/2024	Bond Future			11.90313	83.47181	11.71570	84.45763	12.61	0.00	0	
Total R2035 Future											2,027,833.20	24	157,87
R2035	On	04/05/2023	Bond Future	9.85	Call		20.87000	0.02087	9,370	11.61	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.87	Call		4,043.94000	4.04394	3,333,010	13.84	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,569.35000	1.56935	1,144,590	12.79	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,391.84000	4.39184	5,177,100	11.91	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,215.47000	10.21547	9,321,610	15.85	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		29.60000	0.02960	44,900	15.85	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,741.12000	3.74112	3,053,520	13.73	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		599.62000	0.59962	821,180	13.73	0.00	0	1,00
R2035	On	04/05/2023	Bond Future	11.05	Call		1,139.00000	1.13900	796,760	12.55	0.00	0	70
R2035	On	04/05/2023	Bond Future	11.87	Put		522.60000	0.52260	720,830	13.84	0.00	0	70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 04/05/2023 Bond Future	12.46	Call			6,776.70000	6.77670	5,936,320	14.77		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			151.96000	0.15196	220,740	14.77		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			1,540.22000	1.54022	1,120,610	12.77		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,760.50000	1.76050	2,250,050	12.77		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			1,847.95000	1.84795	2,352,980	12.73		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,732.01000	1.73201	2,216,410	12.79		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,598.78000	1.59878	1,168,880	12.80		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,703.87000	1.70387	2,183,130	12.80		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			356.06000	0.35606	215,270	11.96		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,137.06000	4.13706	4,905,430	11.96		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			8,553.29000	8.55329	9,450,950	11.61		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			197.18000	0.19718	111,150	11.77		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			5,087.19000	5.08719	5,910,320	11.77		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			304.72000	0.30472	180,820	11.91		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,230.30000	2.23030	2,797,220	12.55		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,454.47000	1.45447	1,050,340	12.73		0.00	0	48
R2035 On 03/08/2023 Bond Future	11.99	Call			5,087.64000	5.08764	4,454,790	14.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,598.72000	1.59872	1,893,900	14.10		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,125.46000	5.12546	4,490,370	14.11		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,583.51000	1.58351	1,876,450	14.11		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,050.09000	5.05009	4,419,520	14.08		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,614.25000	1.61425	1,911,710	14.08		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,637.21000	1.63721	1,355,270	12.69		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,502.72000	6.50272	7,168,180	12.69		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,716.98000	2.71698	2,316,920	13.10		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			3,815.12000	3.81512	4,293,340	13.41		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,531.39000	3.53139	3,059,870	13.42		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,662.17000	4.66217	5,209,510	13.10		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,788.49000	3.78849	4,264,370	13.42		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,560.38000	3.56038	3,086,530	13.43		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,762.01000	3.76201	4,235,560	13.43		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			8,536.24000	8.53624	7,799,960	15.17		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,357.93000	1.35793	1,569,050	15.17		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,502.51000	3.50251	3,033,330	13.41		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,867.14000	2.86714	3,223,290	13.35		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			1,942.16000	1.94216	1,645,860	12.17		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,410.94000	7.41094	8,081,740	12.17		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			2,952.83000	2.95283	2,554,760	12.38		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			6,032.68000	6.03268	5,425,190	13.33		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,902.81000	2.90281	3,262,420	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 Intert
R2035 On 01/02/2024 Bond Future	12.19	Call			6,066.08000	6.06608	5,456,850	13.34		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,531.31000	5.53131	6,100,340	12.38		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,884.92000	2.88492	3,242,790	13.34		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,099.53000	6.09953	5,488,580	13.35		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			10,663.18000	10.66318	9,882,960	14.70		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,328.87000	1.32887	1,515,750	14.70		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.21	Put			5,949.15000	5.94915	6,525,280	12.18		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			3,160.19000	3.16019	2,754,390	12.17		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,014.94000	6.01494	6,594,960	12.17		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			3,182.79000	3.18279	2,775,050	12.17		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,981.97000	5.98197	6,560,050	12.17		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			3,205.48000	3.20548	2,795,790	12.18		0.00	0	
Total R2035 Option										0.00	0	8,36
Total For R2035										2,027,833.20	24	166,25
R2037 On 04/05/2023 Bond Future			11.65713	80.90457	11.51327	81.72783		13.83		21,844,233.90	270	62,87
R2037 On 03/08/2023 Bond Future			11.78491	78.26146	11.63525	79.10180		15.25		0.00	0	74,07
R2037 On 02/11/2023 Bond Future			11.90135	79.86761	11.74596	80.72550		14.59		0.00	0	
R2037 On 01/02/2024 Bond Future			12.02238	77.27250	11.86086	78.14828		14.51		0.00	0	
R2037 On 02/05/2024 Bond Future			12.16210	78.81891	11.99429	79.71157		13.54		0.00	0	
Total R2037 Future										21,844,233.90	270	136,85
R2037 On 04/05/2023 Bond Future	11.30	Put			2,353.46000	2.35346	2,870,680	13.50		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			3,210.48000	3.21048	2,630,420	14.58		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			804.70000	0.80470	1,047,900	14.58		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Call			11,416.94000	11.41694	10,601,010	17.18		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			15.86000	0.01586	23,190	17.18		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.31	Call			1,133.66000	1.13366	823,030	13.52		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			1,109.52000	1.10952	803,480	13.50		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			2,318.64000	2.31864	2,831,270	13.52		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			1,157.99000	1.15799	842,760	13.53		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,284.07000	2.28407	2,792,100	13.53		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			2,589.92000	2.58992	2,070,150	14.30		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			1,073.43000	1.07343	1,376,920	14.30		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			463.33000	0.46333	303,810	12.98		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			3,811.28000	3.81128	4,475,020	12.98		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			577.88000	0.57788	388,350	13.09		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			3,437.92000	3.43792	4,071,650	13.09		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			1,906.69000	1.90669	2,203,420	15.82		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			4,617.65000	4.61765	4,071,890	15.84		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			1,889.10000	1.88910	2,183,680	15.84		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 03/08/2023 Bond Future	10.30	Call			477.93000	0.47793	365,790	13.99		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			8,594.48000	8.59448	9,322,680	13.99		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			4,653.93000	4.65393	4,106,020	15.85		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			1,871.67000	1.87167	2,164,100	15.85		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			1,389.75000	1.38975	1,131,320	14.28		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	11.00	Put			5,107.89000	5.10789	5,689,800	14.28		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			4,581.47000	4.58147	4,037,860	15.82		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,234.10000	4.23410	4,687,700	14.37		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			3,190.55000	3.19055	2,790,530	14.35		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,292.30000	4.29230	4,750,170	14.35		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			3,218.13000	3.21813	2,815,980	14.36		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,263.11000	4.26311	4,718,850	14.36		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			3,245.83000	3.24583	2,841,540	14.37		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,183.29000	3.18329	3,525,740	14.88		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			5,668.35000	5.66835	5,133,400	14.89		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,163.89000	3.16389	3,504,720	14.89		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			5,603.19000	5.60319	5,071,490	14.87		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,203.08000	3.20308	3,547,160	14.87		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			5,635.60000	5.63560	5,102,270	14.88		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			3,145.58000	3.14558	2,779,140	13.06		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			6,203.57000	6.20357	6,729,790	13.06		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			3,168.44000	3.16844	2,800,230	13.07		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			6,169.73000	6.16973	6,694,180	13.07		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			3,122.82000	3.12282	2,758,150	13.06		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			6,237.56000	6.23756	6,765,550	13.06		0.00	0	
Total R2037 Option										0.00	0	6,20
Total For R2037										21,844,233.90	270	143,05
R2040 On 04/05/2023 Bond Future			11.87767	81.69225	11.67767	82.90901		14.71		40,846,125.00	500	51,77
R2040 On 03/08/2023 Bond Future			12.00674	78.81440	11.79882	80.05615		16.26		0.00	0	99,56
R2040 On 02/11/2023 Bond Future			12.12450	80.43196	11.90879	81.69949		15.57		0.00	0	
R2040 On 01/02/2024 Bond Future			12.24685	77.59820	12.02278	78.89216		15.01		0.00	0	
R2040 On 02/05/2024 Bond Future			12.38656	79.15086	12.15386	80.47011		13.83		0.00	0	
Total R2040 Future										40,846,125.00	500	151,34
R2040 On 04/05/2023 Bond Future	10.17	Call			14.39000	0.01439	5,180	13.27		0.00	0	38
R2040 On 04/05/2023 Bond Future	10.17	Put			10,198.18000	10.19818	11,405,730	13.27		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			56.49000	0.05649	93,250	17.76		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			1,100.44000	1.10044	693,820	14.17		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			950.80000	0.95080	1,361,850	15.26		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			387.78000	0.38778	208,650	13.60		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 Intern
R2040 On 04/05/2023 Bond Future	10.92	Put			5,157.49000	5.15749	6,240,750	13.46		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			6,593.17000	6.59317	5,506,340	16.60		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			231.58000	0.23158	361,510	16.60		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			9,902.12000	9.90212	8,722,120	17.76		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			1,076.19000	1.07619	676,130	14.15		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,687.38000	2.68738	3,504,080	14.15		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,648.17000	2.64817	3,458,310	14.17		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,226.24000	1.22624	786,480	14.25		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,457.79000	2.45779	3,234,790	14.25		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			3,192.98000	3.19298	2,387,270	15.26		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			139.14000	0.13914	64,770	13.25		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			6,320.17000	6.32017	7,462,560	13.25		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			273.27000	0.27327	139,770	13.46		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,534.82000	4.53482	5,572,450	13.60		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,052.37000	1.05237	658,850	14.13		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,727.11000	2.72711	3,550,350	14.13		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,225.54000	2.22554	2,696,590	17.07		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			4,692.28000	4.69228	3,928,060	17.03		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,265.64000	2.26564	2,743,170	17.03		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			4,729.71000	4.72971	3,962,240	17.05		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,245.51000	2.24551	2,719,790	17.05		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			4,767.24000	4.76724	3,996,540	17.07		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,102.81000	3.10281	2,557,700	15.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,973.88000	4.97388	5,696,300	15.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,047.51000	3.04751	2,508,760	15.05		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,042.12000	5.04212	5,770,900	15.05		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,075.23000	3.07523	2,533,290	15.07		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,008.03000	5.00803	5,733,620	15.07		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,667.16000	3.66716	4,216,560	15.44		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			5,523.27000	5.52327	4,776,160	15.45		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,644.76000	3.64476	4,191,610	15.45		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			5,455.70000	5.45570	4,713,690	15.42		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,689.99000	3.68999	4,241,940	15.42		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			5,489.30000	5.48930	4,744,740	15.44		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,192.30000	3.19230	2,665,520	13.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,416.07000	6.41607	7,208,540	13.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,216.60000	3.21660	2,687,090	13.27		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,379.26000	6.37926	7,169,000	13.27		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,168.10000	3.16810	2,644,040	13.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,453.06000	6.45306	7,248,250	13.26		0.00	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 R2040 Option												0.00	0	3,95
Total For R2040												40,846,125.00	500	155,33
R2044	On	04/05/2023	Bond Future			12.00631	77.63445	11.80626	78.85186		15.79	19,408,612.50	250	62,33
R2044	On	03/08/2023	Bond Future			12.13304	74.80087	11.92516	76.04321		17.50	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			12.24865	76.33608	12.03309	77.60420		16.78	0.00	0	
R2044	On	01/02/2024	Bond Future			12.36862	73.54232	12.14482	74.83689		16.22	0.00	0	
R2044	On	02/05/2024	Bond Future			12.50475	75.01366	12.27242	76.33359		14.96	0.00	0	
Total R2044 Future												19,408,612.50	250	83,80
R2044	On	04/05/2023	Bond Future	11.41	Call			826.06000	0.82606	503,300	15.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			3,336.80000	3.33680	4,231,450	15.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			2,039.87000	2.03987	2,716,510	15.79	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.00	Call			2,546.17000	2.54617	1,846,230	16.27	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put			1,366.66000	1.36666	1,884,130	16.27	0.00	0	4,47
R2044	On	04/05/2023	Bond Future	12.25	Call			3,549.47000	3.54947	2,709,840	16.77	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			846.22000	0.84622	517,460	15.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			3,291.92000	3.29192	4,180,570	15.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			866.69000	0.86669	531,900	15.20	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put			892.44000	0.89244	1,270,220	16.77	0.00	0	1,75
R2044	On	04/05/2023	Bond Future	11.43	Put			3,247.44000	3.24744	4,130,060	15.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			1,691.56000	1.69156	1,150,790	15.79	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			3,079.19000	3.07919	3,672,110	17.50	0.00	0	4,75
R2044	On	03/08/2023	Bond Future	12.15	Call			4,043.91000	4.04391	3,341,040	17.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			2,701.72000	2.70172	3,241,190	17.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			2,678.20000	2.67820	3,214,210	17.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			4,114.53000	4.11453	3,404,740	17.80	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			2,654.88000	2.65488	3,187,430	17.80	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call			2,744.15000	2.74415	2,188,740	17.08	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put			3,818.04000	3.81804	4,504,970	17.08	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.00	Call			3,530.41000	3.53041	2,880,990	17.50	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			4,079.16000	4.07916	3,372,830	17.78	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			2,811.70000	2.81170	2,308,040	16.21	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			5,661.67000	5.66167	6,426,130	16.21	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			2,759.49000	2.75949	2,262,110	16.18	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			5,736.55000	5.73655	6,507,290	16.18	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			2,785.66000	2.78566	2,285,130	16.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			5,699.13000	5.69913	6,466,720	16.20	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put			4,162.27000	4.16227	4,756,860	16.26	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call			4,981.05000	4.98105	4,278,430	16.27	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put			4,136.95000	4.13695	4,728,900	16.27	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.27	Call			4,916.77000	4.91677	4,219,440	16.25		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,188.01000	4.18801	4,785,250	16.25		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			4,948.74000	4.94874	4,248,760	16.26		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3,164.25000	3.16425	2,647,860	14.39		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,841.00000	6.84100	7,644,540	14.39		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,188.11000	3.18811	2,669,040	14.40		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,802.42000	6.80242	7,603,280	14.40		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3,140.17000	3.14017	2,626,470	14.38		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,879.44000	6.87944	7,685,670	14.38		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										19,408,612.50	250	102,28
R2048 On 04/05/2023 Bond Future			11.87817	76.80332	11.67271	78.09691		16.47		0.00	0	242,23
R2048 On 03/08/2023 Bond Future			11.99051	78.33579	11.77734	79.65581		17.27		0.00	0	
R2048 On 02/11/2023 Bond Future			12.10298	75.50131	11.88187	76.84869		17.50		0.00	0	
R2048 On 01/02/2024 Bond Future			12.21968	77.07124	11.99013	78.44664		15.98		0.00	0	13,00
R2048 On 02/05/2024 Bond Future			12.34291	74.17228	12.10479	75.57470		15.61		0.00	0	
Total R2048 Future										0.00	0	255,23
R2048 On 04/05/2023 Bond Future	11.33	Put			3,188.58000	3.18858	4,111,570	15.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			964.44000	0.96444	587,180	15.70		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,143.89000	3.14389	4,060,220	15.70		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			987.26000	0.98726	603,310	15.72		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,099.62000	3.09962	4,009,260	15.72		0.00	0	
R2048 On 04/05/2023 Bond Future	10.40	Call			44.02000	0.04402	17,650	14.87		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			9,002.49000	9.00249	10,269,710	14.87		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			519.53000	0.51953	287,630	15.33		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			4,339.36000	4.33936	5,401,050	15.33		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			941.95000	0.94195	571,350	15.69		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			4,577.15000	4.57715	3,796,790	17.88		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,594.78000	2.59478	3,134,440	17.88		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			4,614.69000	4.61469	3,830,820	17.89		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,572.35000	2.57235	3,108,500	17.89		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			4,539.89000	4.53989	3,763,070	17.86		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,617.58000	2.61758	3,160,780	17.86		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,699.35000	5.69935	6,493,500	17.10		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,099.55000	3.09955	2,542,980	17.12		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,661.62000	5.66162	6,452,430	17.12		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,127.62000	3.12762	2,567,730	17.13		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,624.09000	5.62409	6,411,580	17.13		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,071.59000	3.07159	2,518,360	17.10		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048 On 01/02/2024 Bond Future	12.14	Call			5.19778000	5.19778	4,451,250	16.16		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,294.71000	4.29471	4,923,580	16.16		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			5,231.41000	5.23141	4,482,090	16.17		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,268.77000	4.26877	4,894,850	16.17		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			5,265.11000	5.26511	4,513,020	16.19		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			4,242.98000	4.24298	4,866,290	16.19		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			7,163.52000	7.16352	8,020,410	15.07		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			3,199.45000	3.19945	2,659,670	15.05		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			7,245.14000	7.24514	8,107,780	15.05		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			3,224.20000	3.22420	2,681,550	15.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			7,204.23000	7.20423	8,064,000	15.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			3,249.05000	3.24905	2,703,520	15.07		0.00	0	
Total R2048 Option										0.00	0	3,00
Total For R2048										0.00	0	258,23
R209 On 04/05/2023 Bond Future			11.41716	66.20717	11.27316	66.92824		14.54		0.00	0	19,54
R209 On 03/08/2023 Bond Future			11.52530	67.52826	11.37603	68.26432		15.23		0.00	0	1,65
R209 On 02/11/2023 Bond Future			11.63108	65.76207	11.47636	66.51349		15.27		0.00	0	74
R209 On 01/02/2024 Bond Future			11.73742	67.12948	11.57708	67.89654		14.63		0.00	0	
R209 On 02/05/2024 Bond Future			11.85997	65.32397	11.69375	66.10590		14.34		0.00	0	
Total R209 Future										0.00	0	21,97
R209 On 04/05/2023 Bond Future	10.00	Call			29.46000	0.02946	14,770	13.11		0.00	0	50
R209 On 04/05/2023 Bond Future	10.00	Put			6,911.24000	6.91124	7,617,620	13.11		0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Call			202.98000	0.20298	122,730	13.41		0.00	0	4,50
R209 On 04/05/2023 Bond Future	11.09	Call			1,014.92000	1.01492	736,070	14.27		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			1,889.08000	1.88908	2,323,120	14.30		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			2,230.05000	2.23005	2,708,660	14.11		0.00	0	8,21
R209 On 04/05/2023 Bond Future	11.50	Call			2,116.79000	2.11679	1,674,740	14.99		0.00	0	2,21
R209 On 04/05/2023 Bond Future	11.50	Put			985.86000	0.98586	1,264,880	14.99		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Call			5,938.45000	5.93845	5,269,730	16.78		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			132.38000	0.13238	184,730	16.78		0.00	0	9,71
R209 On 04/05/2023 Bond Future	10.50	Put			4,269.54000	4.26954	4,910,360	13.41		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			831.52000	0.83152	589,060	14.11		0.00	0	1,21
R209 On 04/05/2023 Bond Future	11.09	Put			1,948.17000	1.94817	2,390,390	14.27		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			1,036.64000	1.03664	753,700	14.28		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			1,918.46000	1.91846	2,356,590	14.28		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			1,058.62000	1.05862	771,590	14.30		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Call			4,196.42000	4.19642	3,705,680	15.90		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Put			1,521.44000	1.52144	1,766,760	15.90		0.00	0	
R209 On 03/08/2023 Bond Future	11.94	Call			4,228.70000	4.22870	3,736,100	15.92		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R209	On	03/08/2023	Bond Future	11.94	Put		1,506.83000	1.50683	1,750,290	15.92		0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		369.97000	0.36997	280,390	13.98		0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,728.34000	7.72834	8,374,820	13.98		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,261.20000	4.26120	3,766,750	15.93		0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,492.50000	1.49250	1,734,110	15.93		0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,113.46000	1.11346	899,180	14.21		0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,595.08000	4.59508	5,116,860	14.21		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,556.67000	3.55667	3,946,710	15.07		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,909.21000	2.90921	2,545,940	15.08		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,531.84000	3.53184	3,919,990	15.08		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,859.94000	2.85994	2,500,450	15.06		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,581.86000	3.58186	3,973,790	15.06		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,884.42000	2.88442	2,523,040	15.07		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,205.51000	5.20551	4,724,310	15.07		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,611.95000	2.61195	2,897,810	15.07		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,234.90000	5.23490	4,752,300	15.08		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,595.76000	2.59576	2,880,220	15.08		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,176.41000	5.17641	4,696,610	15.05		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,628.49000	2.62849	2,915,750	15.05		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,365.48000	5.36548	5,821,010	13.83		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,835.39000	2.83539	2,507,430	13.84		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,335.74000	5.33574	5,789,710	13.84		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,855.68000	2.85568	2,526,160	13.84		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,306.13000	5.30613	5,758,540	13.84		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,815.17000	2.81517	2,488,770	13.83		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			224.45257	224.45257	224.44345	224.44345		9.59	0.00	0	38
R210	On	03/08/2023	Bond Future			228.98598	228.98598	228.97844	228.97844		9.97	0.00	0	30
R210	On	02/11/2023	Bond Future			230.59063	230.59063	230.58378	230.58378		9.93	0.00	0	
R210	On	01/02/2024	Bond Future			235.43697	235.43697	235.42994	235.42994		9.35	0.00	0	
R210	On	02/05/2024	Bond Future			236.99356	236.99356	236.98450	236.98450		9.24	0.00	0	
Total R210 Future												0.00	0	68
Total For R210												0.00	0	68
R213	On	04/05/2023	Bond Future			10.50013	82.96576	10.45252	83.18553		9.59	0.00	0	33,94
R213	On	03/08/2023	Bond Future			10.60455	84.62117	10.55460	84.84601		9.97	0.00	0	
R213	On	02/11/2023	Bond Future			10.71062	82.80388	10.65825	83.03366		9.93	58,293,931.52	704	3,70
R213	On	01/02/2024	Bond Future			10.82255	84.52564	10.76761	84.76021		9.35	0.00	0	
R213	On	02/05/2024	Bond Future			10.94808	82.66566	10.89060	82.90428		9.24	0.00	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												58,293,931.52	704	37,64
R213	On	04/05/2023	Bond Future	10.73	Call			1,979.90000	1.97990	1,825,000	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			709.48000	0.70948	774,350	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			2,012.01000	2.01201	1,856,020	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			696.28000	0.69628	760,060	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			2,044.32000	2.04432	1,887,250	10.14	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			683.30000	0.68330	746,000	10.14	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			640.84000	0.64084	680,060	10.88	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,306.14000	5.30614	5,120,110	10.89	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			633.53000	0.63353	672,340	10.89	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,237.09000	5.23709	5,051,870	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			648.24000	0.64824	687,860	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,271.59000	5.27159	5,085,970	10.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,802.35000	3.80235	3,652,980	10.28	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,804.16000	1.80416	1,884,570	10.28	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,830.49000	3.83049	3,680,590	10.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,789.71000	1.78971	1,869,590	10.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,774.29000	3.77429	3,625,450	10.27	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,818.72000	1.81872	1,899,660	10.27	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,542.35000	1.54235	1,608,000	9.96	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,440.62000	5.44062	5,271,310	9.97	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,531.74000	1.53174	1,597,000	9.97	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,470.27000	5.47027	5,300,570	9.98	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,521.19000	1.52119	1,586,060	9.98	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,411.00000	5.41100	5,242,080	9.96	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,558.29000	4.55829	4,700,830	8.80	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,021.21000	2.02121	1,926,170	8.79	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,610.91000	4.61091	4,754,490	8.79	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,038.25000	2.03825	1,942,690	8.80	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,584.72000	4.58472	4,727,780	8.80	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,055.03000	2.05503	1,958,950	8.80	0.00	0	
Total R213 Option												0.00	0	
Total For R213												58,293,931.52	704	37,64
R214	On	04/05/2023	Bond Future			11.72018	62.53322	11.53011	63.51410		16.12	0.00	0	17,96
R214	On	03/08/2023	Bond Future			11.82666	63.78094	11.62990	64.78190		16.92	0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.93323	61.78994	11.72959	62.81170		17.09	0.00	0	
R214	On	01/02/2024	Bond Future			12.04353	63.07479	11.83263	64.11776		15.62	0.00	0	
R214	On	02/05/2024	Bond Future			12.16031	61.03818	11.94209	62.10159		15.19	0.00	0	
Total R214 Future												0.00	0	20,94

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		1,105.12000	1.10512	731,230	15.86		0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,003.86000	2.00386	2,610,850	15.86		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,128.11000	1.12811	748,780	15.88		0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		1,973.46000	1.97346	2,575,010	15.88		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,151.37000	1.15137	766,590	15.89		0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		1,943.40000	1.94340	2,539,500	15.89		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,266.64000	4.26664	3,617,610	17.61		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,674.74000	1.67474	2,026,670	17.61		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,299.41000	4.29941	3,647,850	17.63		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,659.35000	1.65935	2,008,750	17.63		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,234.08000	4.23408	3,587,610	17.60		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,690.41000	1.69041	2,044,900	17.60		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,147.17000	4.14717	4,718,370	16.68		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,724.32000	2.72432	2,271,180	16.69		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,118.55000	4.11855	4,687,170	16.69		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,748.46000	2.74846	2,292,740	16.70		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,090.10000	4.09010	4,656,140	16.70		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,700.29000	2.70029	2,249,730	16.68		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,638.91000	4.63891	4,037,490	16.12		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,128.01000	3.12801	3,569,560	16.12		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,667.65000	4.66765	4,064,160	16.14		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,108.57000	3.10857	3,548,050	16.14		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,696.68000	4.69668	4,091,140	16.15		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,089.47000	3.08947	3,526,900	16.15		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,226.52000	5.22652	5,844,130	14.66		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		2,833.67000	2.83367	2,392,340	14.64		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,288.48000	5.28848	5,910,560	14.64		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		2,855.06000	2.85506	2,411,490	14.65		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,257.43000	5.25743	5,877,270	14.65		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		2,876.53000	2.87653	2,430,730	14.66		0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	20,94
Total for Bond												306,288,677.44	3,272	1,424,22
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			867.53500	867.53500	874.23000	874.23000				0.00	0	84
GOVI On 03/08/2023 GOVI			884.84500	884.84500	891.67600	891.67600				0.00	0	
GOVI On 02/11/2023 GOVI			902.99700	902.99700	909.96900	909.96900				0.00	0	
GOVI On 01/02/2024 GOVI			921.77200	921.77200	928.89000	928.89000				0.00	0	
GOVI On 02/05/2024 GOVI			940.28000	940.28000	947.53800	947.53800				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			213,700.00000	21.37000	146,750,000			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			213,600.00000	21.36000	146,650,000			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			213,500.00000	21.35000	146,550,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			544,560.00000	54.45600	476,250,000			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			544,460.00000	54.44600	476,150,000			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			544,660.00000	54.46600	476,350,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			241,590.00000	24.15900	171,870,000			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	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		241,490.00000	24.14900	171,770,000		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		241,690.00000	24.16900	171,970,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		489,100.00000	48.91000	417,920,000		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		489,000.00000	48.90000	417,820,000		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		488,900.00000	48.89000	417,720,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		34,520.00000	3.45200	107,100,000		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		34,320.00000	3.43200	106,900,000		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		34,420.00000	3.44200	107,000,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	84
Total for GOVI											0.00	0	84
AL37	On	04/05/2023	Index Future			880.14300	880.14300	880.91800	880.91800		0.00	0	
AL37	On	03/08/2023	Index Future			897.70500	897.70500	898.49800	898.49800		0.00	0	
AL37	On	02/11/2023	Index Future			916.12100	916.12100	916.93100	916.93100		0.00	0	
AL37	On	01/02/2024	Index Future			935.16900	935.16900	935.99600	935.99600		0.00	0	
AL37	On	02/05/2024	Index Future			953.94500	953.94500	954.78700	954.78700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,004.79200	1,004.79200	1,011.09800	1,011.09800		0.00	0	
AL7T	On	03/08/2023	Index Future			1,024.84000	1,024.84000	1,031.27500	1,031.27500		0.00	0	
AL7T	On	02/11/2023	Index Future			1,045.86400	1,045.86400	1,052.43200	1,052.43200		0.00	0	
AL7T	On	01/02/2024	Index Future			1,067.61000	1,067.61000	1,074.31500	1,074.31500		0.00	0	
AL7T	On	02/05/2024	Index Future			1,089.04600	1,089.04600	1,095.88300	1,095.88300		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			880.12000	880.12000	886.96900	886.96900		0.00	0	10
ALBI	On	03/08/2023	Index Future			897.68100	897.68100	904.66900	904.66900		0.00	0	
ALBI	On	02/11/2023	Index Future			916.09600	916.09600	923.22800	923.22800		0.00	0	
ALBI	On	01/02/2024	Index Future			935.14400	935.14400	942.42500	942.42500		0.00	0	
ALBI	On	02/05/2024	Index Future			953.92000	953.92000	961.34500	961.34500		0.00	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			327.51900	327.51900	327.40700	327.40700				6,550,380.00	2	65
IGOV On 03/08/2023 Index Future			334.13300	334.13300	334.02100	334.02100				0.00	0	
IGOV On 02/11/2023 Index Future			341.06600	341.06600	340.95100	340.95100				0.00	0	
IGOV On 01/02/2024 Index Future			348.23400	348.23400	348.11700	348.11700				0.00	0	
IGOV On 02/05/2024 Index Future			355.30100	355.30100	355.18100	355.18100				0.00	0	
Total IGOV Future										6,550,380.00	2	65
Total For IGOV										6,550,380.00	2	65
Total for Index										6,550,380.00	2	75
JIBAR F On 15/03/2023 Jibar Future			7.51700	92.48300	7.51500	92.48500				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.63500	92.36500	7.67500	92.32500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.65500	92.34500	7.68000	92.32000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.71500	92.28500	7.76500	92.23500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.71500	92.28500	7.77000	92.23000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			7.70000	92.30000	7.79000	92.21000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.70000	92.30000	7.79000	92.21000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			7.63000	92.37000	7.73500	92.26500				0.00	0	
JIBAR F On 20/03/2024 Jibar Future			7.56000	92.44000	7.66500	92.33500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.42000	92.58000	7.52000	92.48000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.38000	92.62000	7.45000	92.55000				0.00	0	
JIBAR F On 18/12/2024 Jibar Future			7.32000	92.68000	7.38500	92.61500				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 :										312,839,057.44	3,274	1,426,22
ABCPI3 On 07/12/2023 Spot Bond			4.70000	329.71100	4.70000	329.46563				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.09789				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.82978				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.46500	102.60486	9.46500	102.52668				0.00	0	

Contract 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			11.69500	89.74051	11.69500	89.65649				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.95043				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.41505				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	99.99985				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	100.16959				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.37880				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.88238				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.39667				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.92419				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.63346				0.00	800,000,000	800,000,000
Total ABFN28 SPOT										0.00	800,000,000	800,000,000
Total For ABFN28										0.00	800,000,000	800,000,000
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.17696				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.25608				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.09507				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.21881				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.30152				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.48591				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.91583				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.35746				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.08228				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.68725				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.40144				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.41776				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	99.83668				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	100.47089				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.48353				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.71277				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.63307				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.99314				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.70955				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.73164				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.84473				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.75916				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.21754				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.73419				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.75502				0.00	0	

Contract 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	
ABFN58 On 28/11/2025 Spot Bond					0.00000	100.39802				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN60 On 24/02/2028 Spot Bond					0.00000	100.65938				0.00	0	5,000,000,00
Total ABFN61 SPOT										0.00	0	5,000,000,00
Total For ABFN61										0.00	0	5,000,000,00
ABFN61 On 24/02/2030 Spot Bond					0.00000	100.70879				0.00	0	2,500,000,00
Total ABFN62 SPOT										0.00	0	2,500,000,00
Total For ABFN62										0.00	0	2,500,000,00
ABGN0 On 27/06/2025 Spot Bond					0.00000	102.03481				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	102.33690				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.95223				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.33939				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.50669				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.20052				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	102.07480				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	102.16107				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			7.90500	7.90500	7.90500	158.17364				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	68.61807	100.00000	68.14128				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.63500	3.63500	3.63500	166.59498				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.59000	4.59000	4.59000	217.18131				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	239.20594				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.38000	8.38000	8.38000	109.17819				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.98000	106.94625	8.98000	106.86842				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.79000	110.67866	8.79000	110.59978				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.01500	100.74603	8.01500	100.68044				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.43500	9.43500	9.43500	101.46107				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.13500	99.23195	9.13500	99.15972				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	14.42091	100.00000	14.32589				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			4.35000	330.50607	4.35000	330.26941				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.25500	11.25500	11.25500	101.57022				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.91984				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.92149				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.92463				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.38520				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.72725				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.09636				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.71872				0.00	400,000,000	200,000,000
Total AGL02 SPOT										0.00	400,000,000	200,000,000
Total For AGL02										0.00	400,000,000	200,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	101.56579				0.00	0	500,000,000
Total AGL03 SPOT										0.00	0	500,000,000
Total For AGL03										0.00	0	500,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.20478				0.00	0	800,000,000
Total AGLG01 SPOT										0.00	0	800,000,000
Total For AGLG01										0.00	0	800,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	104.36663				0.00	0	

Contract 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	103.93268				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.11620				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.18885				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.31932				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.52047				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.39272				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.42406				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.68000	98.58600	8.68000	98.51661				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.47131				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.62872				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.82528				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	101.30996				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.59881				0.00	0	122,000,00
Total AHF5A2 SPOT										0.00	0	122,000,00
Total For AHF5A2										0.00	0	122,000,00
AHF5A: On 21/08/2023 Spot Bond			9.57000	100.85858	9.57000	100.78238				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.68071				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.61823				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.64411				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.99016				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.99765				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.57607				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.61812				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.64397				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.82445				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	100.70014				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.76494				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.63103				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.62134				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.65688				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.64460				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.24409				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.84370				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.84000	104.91605	7.84000	104.84908				0.00	0	2,708,000,00
Total AIR02 SPOT										0.00	0	2,708,000,00
Total For AIR02										0.00	0	2,708,000,00
AIR04 On 29/05/2024 Spot Bond			10.28500	101.67363	10.28500	101.58916				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.89000	94.06182	11.89000	93.97182				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.79231				0.00	0	

Contract 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	100.81719				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.31827				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.72000	196.52222	6.72000	196.34416				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	99.74837				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.33728				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.85559				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.11223				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.65439				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.41061				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.44000	254.17479	5.44000	253.97049				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.05000	220.61029	6.05000	220.42222				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			5.46000	208.90695	5.46000	208.73871				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.35000	117.80004	5.35000	117.70594				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.43732				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.91671				0.00	0	300,000,00
Total ASN264 SPOT										0.00	0	300,000,00
Total For ASN264										0.00	0	300,000,00
ASN27 On 20/06/2023 Spot Bond					0.00000	99.92767				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.77165				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.65177				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.61694				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.10556				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.75042				0.00	0	751,600,00
Total ASN291 SPOT										0.00	0	751,600,00
Total For ASN291										0.00	0	751,600,00
ASN30 On 20/12/2023 Spot Bond					0.00000	99.92512				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.26532				0.00	0	800,000,00
Total ASN310 SPOT										0.00	0	800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN310										0.00	0	800,000,00
ASN31: On 31/03/2029 Spot Bond			5.10000	5.10000	5.10000	115.40265				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.57500	5.57500	5.57500	105.24615				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.03130				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.03833				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.94200				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.57488				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.56000	114.92808	5.56000	114.83432				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.92425				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.40004				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.03087				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.92629				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.92629				0.00	0	

Contract 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	100.43374				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.04534				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.05581				0.00	0	300,000,00
Total ASN373 SPOT										0.00	0	300,000,00
Total For ASN373										0.00	0	300,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.40799				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.73794				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.04873				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.04873				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.20026				0.00	0	800,000,00
Total ASN388 SPOT										0.00	0	800,000,00
Total For ASN388										0.00	0	800,000,00
ASN39: On 17/12/2025 Spot Bond					0.00000	99.99976				0.00	0	300,000,00
Total ASN399 SPOT										0.00	0	300,000,00
Total For ASN399										0.00	0	300,000,00
ASN40: On 20/12/2024 Spot Bond					0.00000	99.92706				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.91889				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	100.27306				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	102.37647				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	99.88324				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	99.88078				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	99.92294				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	99.87094				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.42278				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.43094				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.03000	10.03000	10.03000	100.62654				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.72000	10.72000	10.72000	100.73498				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.09085				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	101.19992				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.44283				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.01582				0.00	0	1,400,000,00
Total ASN480 SPOT										0.00	0	1,400,000,00
Total For ASN480										0.00	0	1,400,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	124.17000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.50500	10.50500	10.50500	100.69547				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.40261				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.00960				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.00960				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	99.90043				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.07500	98.87937	10.07500	98.79931				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.25500	98.63097	9.25500	98.55745				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.80500	97.56892	9.80500	97.49197				0.00	0	

Contract 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			9.80500	97.56892	9.80500	97.49197				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.38000	102.10079	8.38000	102.03136				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.33000	102.33497	10.33000	102.24958				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.28000	102.32898	10.28000	102.24400				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.78000	101.95311	9.78000	101.87247				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.78000	101.95311	9.78000	101.87247				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.96124				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.15774				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.41500	101.44992	10.41500	101.36632				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.50500	101.33397	10.50500	101.24802				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.36500	101.52282	10.36500	101.43783				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	101.98308				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	101.36815				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.28279				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	98.29543				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2024 Spot Bond			9.85500	100.68518	9.85500	100.60494				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	101.61407				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	101.51249				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	101.24446				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	101.33941				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.49548				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.23697				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	101.30979				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 Interest
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	102.17020				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.75497				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.87242				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.57364				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	93.53630				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	99.87686				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.51026				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.88756				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.91978				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.91401				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.30854				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.15875				0.00	0	

Contract 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	100.11515				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.65989				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	102.08411				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 19/08/2025 Spot Bond					0.00000	100.68124				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	102.86768				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	102.04042				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	102.58640				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	99.91410				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.51101				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	96.20574				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	102.07615				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	101.14966				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.26512				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.14966				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.29362				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.92235				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.92194				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.28204				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.95732				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.11669				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.71475				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	102.10402				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.06018				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	101.79945				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.10745				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.29379				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.23712				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.47826				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	102.09828				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.92442				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.92359				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	96.49525				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	101.19421				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	99.84864				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN770 On 21/12/2026 Spot Bond					0.00000	99.85467				0.00	0	

Contract 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			9.50884	9.50884	9.50884	105.52595				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.06030				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.25000	10.25000	10.25000	101.20336				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.29766				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.18816				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.18939				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	99.88319				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.95871				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.85968				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.58685				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	102.05202				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	96.47538				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.65257				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.90073				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.89708				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.70661				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.53532				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.53532				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.29781				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	99.98009				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.32674				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.31955				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	101.31955				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.37405				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	107.27519				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.88500	6.88500	6.88500	101.02773				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.93500	6.93500	6.93500	101.03464				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.08500	7.08500	7.08500	101.05537				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.29965				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.29343				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	99.92451				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	99.92302				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.47834				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.55302				0.00	0	

Contract 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	101.19995				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	109.17841				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	105.66990				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	100.20447				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	100.20447				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	100.18211				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	100.01589				0.00	600,000,000	300,000,000
Total ASN867 SPOT										0.00	600,000,000	300,000,000
Total For ASN867										0.00	600,000,000	300,000,000
ASN86(On 14/06/2027 Spot Bond					0.00000	100.01589				0.00	1,000,000,000	500,000,000
Total ASN868 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN868										0.00	1,000,000,000	500,000,000
ASN86(On 30/09/2027 Spot Bond					0.00000	102.04842				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	99.87852				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	99.91384				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	99.91466				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	101.14633				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.21244				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.51470				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	102.13079				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.05190				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			10.95500	102.03773	10.95500	101.94758				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	94.49710				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.12835				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	99.92524				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.48743				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 Interest
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.49650				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.48743				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.47834				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.48288				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.48970				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.48288				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.48970				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	97.09360				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.72200				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	99.91777				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	105.17580				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	99.91188				0.00	0	

Contract 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	101.23319				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	99.91720				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN941 On 20/12/2027 Spot Bond					0.00000	99.92022				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN942 On 20/12/2025 Spot Bond					0.00000	99.92273				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN944 On 20/12/2027 Spot Bond					0.00000	99.90779				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN945 On 20/06/2027 Spot Bond					0.00000	99.92513				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN950 On 20/06/2027 Spot Bond					0.00000	99.92451				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN951 On 31/08/2027 Spot Bond					0.00000	100.47834				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN952 On 31/07/2027 Spot Bond					0.00000	101.30374				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN953 On 20/12/2027 Spot Bond					0.00000	99.91311				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN954 On 20/12/2025 Spot Bond					0.00000	99.92207				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	99.92706				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.94884				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	103.10638				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	99.90902				0.00	0	1,000,000.00
Total ASN973 SPOT										0.00	0	1,000,000.00
Total For ASN973										0.00	0	1,000,000.00
ASN97: On 20/12/2027 Spot Bond					0.00000	99.92538				0.00	0	500,000.00
Total ASN974 SPOT										0.00	0	500,000.00
Total For ASN974										0.00	0	500,000.00
ASN97: On 24/01/2025 Spot Bond					0.00000	86.86097				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.34635				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	99.92047				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	96.99514				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.02190				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.80771				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.63344				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	100.70806				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.54048				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	100.51821				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	100.30016				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	99.92571				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	100.21691				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.11260				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.10803				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			6.96500	102.21874	6.96500	102.16107				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.25301				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.35031				0.00	0	750,000,00

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 BAW36 SPOT										0.00	0	750,000,00
Total For BAW36										0.00	0	750,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	101.52558				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.91311				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.70817				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.92807				0.00	1,000,000,000	1,000,000,00
Total BAWGL2 SPOT										0.00	1,000,000,000	1,000,000,00
Total For BAWGL2										0.00	1,000,000,000	1,000,000,00
BAYA72 On 31/03/2026 Spot Bond			11.70500	11.70500	11.70500	106.79503				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.67021				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.40307				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.42980				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	102.08414				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.50587				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.44606				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.54289				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.25271				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.94877				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.50286				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	102.29784				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.34707				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	102.29731				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	103.02663				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	102.27755				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.52154				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.44722				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.44630				0.00	0	
Total BAYA98 SPOT										0.00	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 BAYA98										0.00	0	
BAYA9: On 30/09/2027 Spot Bond					0.00000	102.37691				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	102.69489				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	102.81912				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	102.74497				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	102.69525				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	102.67559				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	102.69489				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	102.69525				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	102.79466				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.81000	8.81000	8.81000	100.55231				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.09495				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.02868				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.88655				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.36902				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.84448				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.27717				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	99.92765				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.74606				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.26489				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.76597				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.03543				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.37379				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.84358				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	101.22132				0.00	0	500,000,00
Total BID10 SPOT										0.00	0	500,000,00
Total For BID10										0.00	0	500,000,00
BID11 On 15/11/2023 Spot Bond			8.47500	103.99568	8.47500	103.92418				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.42021				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.40303				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	99.84092				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	99.83732				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.26244				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.74320				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	96.85200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	72.68200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.13100				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	50.22600				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract 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 BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.38951				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.39381				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	70,000,000,000	35,000,000,00	
Total BNPS03 SPOT									10,000,000,000,000.00	70,000,000,000	35,000,000,00	
Total For BNPS03									10,000,000,000,000.00	70,000,000,000	35,000,000,00	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.73226				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.57420				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.66427				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.62606				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.04311				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	100.69935				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3 On 10/05/2023 Spot Bond					0.00000	100.80023				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3 On 03/07/2023 Spot Bond					0.00000	102.68880				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	102.70100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.33930				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	101.97665				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.17453				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10 On 30/09/2026 Spot Bond					0.00000	102.32715				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	102.27739				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.54881				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.94582				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.57278				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.30500	104.03618	8.30500	103.96671				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.50500	106.65986	8.50500	106.58666				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT03 On 15/03/2025 Spot Bond			9.15500	103.71605	9.15500	103.64039				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.19500	10.19500	10.19500	101.55885				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.37250				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.54838				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.66856				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.74003				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	102.42342				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.52298				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.54829				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	100.00000	4.77000	103.39400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.70200				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	99.86829				0.00	0	
Total CLN345 SPOT										0.00	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 CLN345										0.00	0	
CLN36: On 20/03/2024 Spot Bond			9.49000	100.98906	9.49000	100.91149				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36: On 20/03/2024 Spot Bond			8.70700	104.00932	8.70700	109.45400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	101.22022				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37: On 20/03/2024 Spot Bond					0.00000	101.91591				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37: On 20/03/2024 Spot Bond			10.79500	99.77350	10.79500	99.68661				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38: On 20/09/2024 Spot Bond			6.50000	107.79071	6.50000	108.84500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38: On 20/09/2024 Spot Bond					0.00000	105.14300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.33500	158.83011	6.33500	158.69063				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			8.44500	153.00556	8.44500	152.84543				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			9.13500	101.67762	9.13500	101.60362				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.39337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.77146				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	103.00500				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.05031				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/04/2023 Spot Bond				100.00000	0.00000	101.19354				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.61649				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN525 On 24/04/2023 Spot Bond					0.00000	101.40971				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	101.32079				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.13343				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.92332				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	99.92114				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.51878				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			10.03500	102.35652	10.03500	102.27349				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	101.28896				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/10/2023 Spot Bond					0.00000	100.81265				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.68170				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	159.43600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	102.45448				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			9.50500	102.20891	9.50500	102.13028				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			9.55500	100.68391	9.55500	105.62550				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			9.64500	104.74576	9.64500	104.66402				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.69500	9.69500	9.69500	326.84413				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	100.80475				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.82399				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.54843				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.80180				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	137.28900				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.84607				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.00500	103.80117	10.00500	103.83542				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.50500	105.06942	9.50500	104.98859				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.13863				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.66874				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.75343				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.28463				0.00	0	

Contract 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	100.81583				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			9.73500	104.06394	9.73500	103.98200				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.84989				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	100.81842				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.04953				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	99.91612				0.00	0	1,100,000.00
Total CLN577 SPOT										0.00	0	1,100,000.00
Total For CLN577										0.00	0	1,100,000.00
CLN577 On 18/04/2026 Spot Bond					0.00000	101.47916				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.91745				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.90617				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.02720				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.49121				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	100.62947				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	102.00171				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.36841				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	99.92570				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.67226				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.62805				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.75500	157.19247	4.75500	125.81744				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.81231				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	102.05876				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.54279				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			8.97500	8.97500	8.97500	103.11962				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.84773				0.00	0	
Total CLN598 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.17131				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	99.92570				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	99.92570				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	100.16200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.56000	8.56000	8.56000	101.18819				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	100.95811				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	100.22035				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	104.10523				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	101.53749				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	100.58945				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.13500	103.59697	9.13500	103.52004				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	101.31493				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611On 14/04/2026 Spot Bond					0.00000	103.30616				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.25322				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	100.56609				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.22600				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.20818				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.46406				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.14160				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.51798				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	100.70346				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.74049				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.85000	61.18158	12.85000	79.90143				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.86080				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.20500	99.26653	10.20500	99.18468				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.70144				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.80126				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.99590				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.93190				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.82742				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.59865				0.00	0	1,000,000.00
Total CLN636 SPOT										0.00	0	1,000,000.00
Total For CLN636										0.00	0	1,000,000.00
CLN637 On 19/08/2025 Spot Bond					0.00000	100.69942				0.00	0	
Total CLN637 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN637										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.97193				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.73979				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	101.42210				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	100.60059				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	99.92653				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	101.32546				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	99.92645				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.80549				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	100.42829				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.69942				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	100.69942				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	99.80000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	99.91489				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.29320				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.32603				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	102.11400				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	129.49000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.28400				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	101.15778				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.78818				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.02112				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	100.87878				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.74652				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.35797	161.62350	5.35797	131.24211				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			5.35797	161.62350	5.35797	131.24296				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.75660				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.78348				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	99.87511				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	102.41487				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	100.24120				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	99.87878				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	99.87664				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.99148				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	99.86166				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.86144				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.07963				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.93508				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	99.87330				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.87372				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	85.31228				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	83.82448				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.02281				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	89.00709				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	101.10031				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	85.86529				0.00	0	

Contract 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	100.79691				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.69252				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.87483				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	82.27210				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	82.51205				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.05022				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.75918				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.87429				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.87429				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.87429				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	81.32259				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN719 On 11/09/2026 Spot Bond					0.00000	100.09626				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	80.33150				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	80.65017				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	100.37364				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	81.35202				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	99.88092				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	99.88092				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	99.88092				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	99.87957				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	99.87957				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	99.87957				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	83.81971				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 Interest
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.84413				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	85.47400				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN73 On 21/12/2027 Spot Bond					0.00000	99.87306				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73 On 11/09/2026 Spot Bond					0.00000	100.09733				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	94.72107				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73 On 20/06/2023 Spot Bond					0.00000	100.04689				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN73 On 20/12/2023 Spot Bond					0.00000	100.27946				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73 On 20/06/2026 Spot Bond					0.00000	118.10400				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	93.48151				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74 On 19/08/2025 Spot Bond					0.00000	100.69269				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	102.16175				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.13758				0.00	0	

Contract 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	100.17000				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.51304				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.49341				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	99.87323				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.28548				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.23773				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.10161				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.75814				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.08279				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	100.90737				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	99.52876				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	101.51165				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.44015				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.88096				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	100.89373				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.24672				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	93.19839				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	100.90737				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	99.84064				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.29047				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.06501				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	82.26636				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	87.16565				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.46556				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.31786				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.67500	5.67500	5.67500	105.41707				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.45558				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	100.51917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.16990				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.17599				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	100.74803				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	101.20641				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.21979				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	102.04842				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	99.88387				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	102.04842				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	110.94808				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	110.78075				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	101.29173				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN79 On 31/01/2025 Spot Bond					0.00000	100.64900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.29173				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.13767				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.29173				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	102.04849				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.29173				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	101.29187				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	101.29750				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	101.29750				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	100.48053				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	86.56064				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.17964				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.56729				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.30369				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.48295				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.21857				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	99.88050				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.81000	100.62378	8.81000	100.55231				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	99.87971				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.46778				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.29173				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.29193				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.30369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.16991				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.29173				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.29193				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	102.04850				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	101.29193				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.29193				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.29158				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.29193				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.49510				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	101.29173				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	105.45475				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.39952				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	101.29158				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.19000	9.19000	9.19000	103.53793				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	100.47819				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	100.47834				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	100.47834				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	100.47825				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	102.04849				0.00	0	500,000.00
Total CLN838 SPOT										0.00	0	500,000.00
Total For CLN838										0.00	0	500,000.00
CLN839 On 20/06/2027 Spot Bond					0.00000	99.92509				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	101.92882				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	100.84700				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.30200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	100.00400				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	100.24908				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.85177				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84 On 02/05/2023 Spot Bond					0.00000	101.87184				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	102.04850				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	102.04849				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	102.04811				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	101.37101				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	102.48759				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	99.92451				0.00	0	

Contract 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	99.92107				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	99.91589				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	99.91425				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	102.39871				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	101.82779				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	83.34612				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.29193				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	99.92041				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	99.92533				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.20509				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	115.18083				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.06400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.75700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.41935				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	86.54822				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.14572				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.15776				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.15167				0.00	0	700,000,00
Total CLN871 SPOT										0.00	0	700,000,00
Total For CLN871										0.00	0	700,000,00
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	87.04902				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.47819				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	99.92328				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.60414				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.60414				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	101.18476				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN87: On 31/01/2030 Spot Bond					0.00000	101.14313				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87: On 02/04/2026 Spot Bond					0.00000	101.84773				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88: On 02/04/2026 Spot Bond					0.00000	101.83777				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	84.31411				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88: On 31/01/2030 Spot Bond					0.00000	101.13948				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88: On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.08610				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	81.88439				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	81.88439				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	81.70636				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	81.85467				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88: On 15/09/2027 Spot Bond			5.62000	5.62000	5.62000	124.80075				0.00	0	

Contract 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	99.91638				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	99.92063				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	101.29193				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	99.92257				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	100.47819				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	102.04842				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.75810				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	67.77659				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	67.28634				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.25500	11.25500	11.25500	105.90084				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	102.24500				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90(On 20/12/2027 Spot Bond			10.59000	10.59000	10.59000	102.16510				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90(On 15/09/2029 Spot Bond					0.00000	100.05593				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90(On 20/12/2029 Spot Bond					0.00000	99.91094				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	99.91695				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	99.89529				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	106.17700				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91(On 20/06/2024 Spot Bond					0.00000	99.91653				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.50889				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	101.29142				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	99.91720				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	99.90820				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	99.90263				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	100.31564				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	99.92489				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.28608				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.28609				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	100.09632				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.09632				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.10500	103.88788	10.10500	103.80346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.79500	104.50511	10.79500	104.41460				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.19500	101.65996	11.19500	101.56874				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			9.57000	104.17262	9.57000	104.09104				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.56500	96.06071	12.56500	95.96429				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.15500	96.13256	11.15500	96.04659				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.71227				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.90500	9.90500	9.90500	104.16245				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.42138				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.06085				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.39069				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	100.60511				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DTF001 On 28/06/2023 Spot Bond					0.00000	101.84392				0.00	0	200,000,00
Total DTF001 SPOT										0.00	0	200,000,00
Total For DTF001										0.00	0	200,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	102.11468				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.00756				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.00872				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.90500	101.46549	8.90500	101.39225				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	100.78728	9.69000	100.70826				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.78728	9.69000	100.70826				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.10500	99.00742	10.10500	98.92657				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.04000	96.81214	11.04000	96.72596				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	100.81991	10.10000	100.73761				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.81991	10.10000	100.73761				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	101.89028				0.00	0	3,006,000,00
Total DVF24 SPOT										0.00	0	3,006,000,00
Total For DVF24										0.00	0	3,006,000,00
DVF25 On 02/04/2024 Spot Bond					0.00000	101.93599				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.56616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.82559				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.85378				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.43147				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	100.55519				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.69171				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.97728				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.11390				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.12812				0.00	6,000,000.000	6,070,000.00
Total DVFB30 SPOT										0.00	6,000,000.000	6,070,000.00
Total For DVFB30										0.00	6,000,000.000	6,070,000.00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.90640				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.77104				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	100.05365				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	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
ECN24 On 14/03/2024 Spot Bond			9.04500	100.99267	9.04500	100.91986				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.70000	117.04919	5.70000	116.95326				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.55000	102.55987	5.55000	102.47629				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	149.80302	2.25000	149.72108				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.77500	158.41706	4.77500	158.29785				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.81500	142.50612	4.81500	142.39844				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82000	136.76201	4.82000	136.65859				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.52000	120.92759	5.52000	120.82963				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.42000	106.34220	5.42000	106.25665				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	149.80302	2.25000	149.72108				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	181.75411				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	178.80065				0.00	0	
Total ELN002 SPOT										0.00	0	

Contract 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 ELN002										0.00	0	
ELN002 On 23/09/2024 Spot Bond					0.00000	167.46152				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	139.24776				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	138.31396				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	134.53257				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	125.08370				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	120.30070				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	122.19663				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	101.22102				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	105.73950				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	109.76225				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.21500	103.58105	10.21500	103.49556				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.54000	12.54000	12.54000	95.86971				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.59000	12.59000	12.59000	99.84725				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			10.30500	10.30500	10.30500	102.22724				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.30500	10.30500	10.30500	102.28331				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.35500	12.35500	12.35500	98.34158				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.50000	11.50000	11.50000	100.23576				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.85500	14.85500	14.85500	93.43114				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.40950				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.24252				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.34107				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.38844				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	

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 28/05/2024 Spot Bond					0.00000	101.19301				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.25174				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.46531				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.10151				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.87765				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.83992				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.06610				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.95061				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	102.19824				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.73323				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.16879				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	99.88029				0.00	0	
Total EQT007 SPOT										0.00	0	

Contract 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 EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.63246				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.13224				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.74924				0.00	0	50,000,00
Total EQT011 SPOT										0.00	0	50,000,00
Total For EQT011										0.00	0	50,000,00
EQT01: On 11/11/2025 Spot Bond					0.00000	100.78217				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.31828				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.71562				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.73844				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	100.72693				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	100.74976				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.72722				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.73950				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	100.72334				0.00	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 ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.73822				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB10 On 17/02/2028 Spot Bond					0.00000	100.75329				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.76460				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.10500	100.37422	9.10500	100.30059			712,937,889,000.00		78,301,800	6,591,300,00
Total ES26 SPOT									712,937,889,000.00		78,301,800	6,591,300,00
Total For ES26									712,937,889,000.00		78,301,800	6,591,300,00
ES26/R On 02/04/2026 Spot Bond			7.85000	103.63961	7.85000	103.57386			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	
ES33 On 15/09/2033 Spot Bond			12.10500	73.14912	11.96000	73.76848			982,933,263,000.00		81,200,600	1,997,400,00
Total ES33 SPOT									982,933,263,000.00		81,200,600	1,997,400,00
Total For ES33									982,933,263,000.00		81,200,600	1,997,400,00
ES33/R On 15/09/2033 Spot Bond			7.50000	100.10009	7.50000	100.04003			0.00		0	
Total ES33/R209 SPOT									0.00		0	
Total For ES33/R209									0.00		0	
ES42 On 25/04/2042 Spot Bond			12.56000	74.21990	12.37000	75.18992			680,596,256,000.00		54,187,600	33,200,00
Total ES42 SPOT									680,596,256,000.00		54,187,600	33,200,00
Total For ES42									680,596,256,000.00		54,187,600	33,200,00
ES42/R On 25/04/2042 Spot Bond			8.50000	103.39525	8.50000	103.32434			0.00		0	
Total ES42/R214 SPOT									0.00		0	
Total For ES42/R214									0.00		0	
ETK001 On 03/06/2032 Spot Bond			11.34500	11.34500	11.34500	101.58200			0.00		0	
Total ETK001 SPOT									0.00		0	
Total For ETK001									0.00		0	
ETK002 On 03/06/2037 Spot Bond			14.19000	14.19000	14.19000	95.54819			0.00		0	
Total ETK002 SPOT									0.00		0	
Total For ETK002									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EXX05 On 13/06/2024 Spot Bond					0.00000	100.97660				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.76749				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.16880				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.11672				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.60499				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.12910				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.75839				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.57985				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.60471				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.61095				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	102.82361				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.04584				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.49537				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.88500	106.54121	8.88500	106.46489				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.19717				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.09766				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.80500	101.67129	8.80500	101.59912				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.21443				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	103.03390				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.04522				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.65975				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.07603				0.00	0	1,500,000,00
Total FRB35 SPOT										0.00	0	1,500,000,00
Total For FRB35										0.00	0	1,500,000,00
FRBI23 On 07/12/2023 Spot Bond			4.32000	330.57440	4.32000	330.33849				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.66000	3.66000	3.66000	166.51951				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.62000	217.04381	4.62000	216.88366				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.04500	5.04500	5.04500	115.75250				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.40500	5.40500	5.40500	232.83827				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.58300	99.25508	5.58300	99.17417				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.49500	99.45810	5.49500	99.37748				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			8.75000	8.75000	8.75000	87.23564				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			8.75000	8.75000	8.75000	86.38457				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			4.93500	4.93500	4.93500	162.72771				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	100.56256				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	102.75989				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	101.49075				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	102.86427				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	100.98855				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.80128				0.00	0	400,000,00
Total FRC296 SPOT										0.00	0	400,000,00
Total For FRC296										0.00	0	400,000,00
FRC29(On 14/05/2024 Spot Bond					0.00000	100.80965				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.12089				0.00	0	1,500,000,00
Total FRC299 SPOT										0.00	0	1,500,000,00
Total For FRC299										0.00	0	1,500,000,00
FRC30(On 25/04/2023 Spot Bond					0.00000	101.59434				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.09683				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.48762				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.41415				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.17671				0.00	0	
Total FRC308 SPOT										0.00	0	

Contract 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 FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	99.92751				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.92069				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	99.91572				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.44709				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.05116				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.19293				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.92134				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.81788				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	99.99352				0.00	0	1,400,000,00
Total FRC323 SPOT										0.00	0	1,400,000,00
Total For FRC323										0.00	0	1,400,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	99.91987				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.76807				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.96427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC331 On 31/05/2024 Spot Bond					0.00000	100.68524				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.69690				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.41384				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC341 On 20/02/2024 Spot Bond					0.00000	100.81450				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC343 On 20/12/2024 Spot Bond					0.00000	99.90520				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC345 On 21/12/2027 Spot Bond					0.00000	99.87579				0.00	0	500,000,00
Total FRC343 SPOT										0.00	0	500,000,00
Total For FRC343										0.00	0	500,000,00
FRC347 On 20/12/2025 Spot Bond					0.00000	101.89768				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC349 On 27/03/2024 Spot Bond					0.00000	103.01071				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC351 On 31/07/2023 Spot Bond					0.00000	101.40696				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	101.26251				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	101.21119				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	100.45579				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.31611				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.35074				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	101.29763				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.28079				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.28981				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.29458				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.21010				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.90891				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.06939				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.82641				0.00	0	
Total FRC364 SPOT										0.00	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 FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.11027				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	93.30803				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.47670				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.18482				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.32772				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.40927				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.40512				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.64242				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.40545				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.63576				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.49286				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	99.92554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	102.45114				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	98.02389				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.72677				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.72677				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.70233				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.70233				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.46550				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.29303				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.44245				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.57480				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.89935				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	

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 27/03/2024 Spot Bond					0.00000	102.22931				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.29299				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.34980				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.07500	14.07500	14.07500	101.53435				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.41887				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.50485				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.63497				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.59500	10.59500	10.59500	101.33056				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.25308				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.88095				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.77500	12.77500	12.77500	104.64953				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.59000	10.59000	10.59000	103.29343				0.00	0	
Total FRC405 SPOT										0.00	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 FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	102.07706				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	101.76184				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	102.65807				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			10.96500	10.96500	10.96500	105.78286				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	101.29303				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 30/04/2025 Spot Bond					0.00000	101.37759				0.00	9,749,000,000	5,000,000,000
Total FRC411 SPOT										0.00	9,749,000,000	5,000,000,000
Total For FRC411										0.00	9,749,000,000	5,000,000,000
FRC411 On 31/05/2027 Spot Bond					0.00000	100.51915				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	101.42243				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	100.50123				0.00	0	500,000,000
Total FRC414 SPOT										0.00	0	500,000,000
Total For FRC414										0.00	0	500,000,000
FRC414 On 31/05/2025 Spot Bond					0.00000	100.50144				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415 On 20/06/2027 Spot Bond					0.00000	102.28664				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416 On 30/04/2025 Spot Bond					0.00000	101.37748				0.00	9,772,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC417 SPOT										0.00	9,772,000,000	5,000,000,000
Total For FRC417										0.00	9,772,000,000	5,000,000,000
FRC417 On 31/05/2027 Spot Bond					0.00000	100.51735				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418 On 30/04/2029 Spot Bond					0.00000	101.41301				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419 On 30/04/2026 Spot Bond					0.00000	101.29303				0.00	16,907,000,000	8,500,000,000
Total FRC420 SPOT										0.00	16,907,000,000	8,500,000,000
Total For FRC420										0.00	16,907,000,000	8,500,000,000
FRC420 On 27/09/2028 Spot Bond					0.00000	102.48759				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421 On 27/09/2028 Spot Bond					0.00000	102.53070				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422 On 27/09/2028 Spot Bond					0.00000	102.53070				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423 On 31/08/2025 Spot Bond					0.00000	100.48782				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	101.29293				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	102.16048				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	102.26550				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	99.91680				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 31/10/2027 Spot Bond					0.00000	101.29310				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.37324				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.47840				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	101.29296				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.47840				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.50111				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.62845				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	99.91754				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.48000	9.48000	9.48000	103.80531				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.06939				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.06707				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.48294				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	100.48294				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	99.91474				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	102.40559				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.21380				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.47840				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.05561				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.47840				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.48294				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	99.91384				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	101.11749				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	101.03479				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	101.02421				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	99.92411				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	100.30977				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	100.25074				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC456 On 16/11/2027 Spot Bond					0.00000	100.19758				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC457 On 20/12/2029 Spot Bond					0.00000	99.91833				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC458 On 31/07/2025 Spot Bond					0.00000	100.11364				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC460 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	
Total FRC460 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For FRC460									10,000,000,000,000.00	5,000,000,000	5,000,000,000	
FRC461 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			977,200,000,000,000.00	9,772,000,000	5,000,000,000	
Total FRC461 SPOT									17,200,000,000,000.00	9,772,000,000	5,000,000,000	
Total For FRC461									17,200,000,000,000.00	9,772,000,000	5,000,000,000	
FRC462 On 30/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			690,700,000,000,000.00	16,907,000,000	8,500,000,000	
Total FRC462 SPOT									10,700,000,000,000.00	16,907,000,000	8,500,000,000	
Total For FRC462									10,700,000,000,000.00	16,907,000,000	8,500,000,000	
FRI33 On 28/02/2033 Spot Bond			5.07000	110.06188	5.07000	109.97719			0.00	0		
Total FRI33 SPOT									0.00	0		
Total For FRI33									0.00	0		
FRI38 On 31/01/2038 Spot Bond			5.30000	118.49635	5.30000	118.40217			0.00	0		
Total FRI38 SPOT									0.00	0		
Total For FRI38									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.55150				0.00	0	1,000,000,00
Total FRJ23 SPOT										0.00	0	1,000,000,00
Total For FRJ23										0.00	0	1,000,000,00
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.41923				0.00	0	100,000,00
Total FRJ24 SPOT										0.00	0	100,000,00
Total For FRJ24										0.00	0	100,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.91794				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.90638				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.00282				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.55479				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.46263				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.35083				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.29387				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.78389				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.83300	4.83300	4.83300	107.10245				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.27000	5.27000	5.27000	118.82225				0.00	0	
Total FRS101 SPOT										0.00	0	

Contract 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 FRS101										0.00	0	
FRS10: On 23/01/2024 Spot Bond					0.00000	101.04280				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10: On 31/01/2038 Spot Bond			5.41000	116.97087	5.41000	116.87687				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			5.42000	232.72678	5.42000	232.54013				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.73000	112.66401	5.73000	112.57057				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	232.54013				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			4.83500	163.14463	4.83500	163.02109				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	115.52567	3.70500	115.44877				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.35000	117.80004	5.35000	117.70594				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.54000	230.35846	5.54000	230.17148				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.59000	229.38019	5.59000	229.19307				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			4.01500	165.56685	4.01500	165.45249				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.62000	228.79560	5.62000	228.60845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.55000	115.06294	5.55000	114.96916				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.95000	213.80405	4.95000	213.64062				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.30000	105.45176	6.30000	105.35946				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.16000	211.77162	5.16000	211.60618				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.22000	211.19504	5.22000	211.02904				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.13000	219.12656	6.13000	218.93834				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.25000	106.06184	6.25000	105.96942				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.55000	5.55000	5.55000	114.96916				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.34000	117.93891	5.34000	117.84478				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.03000	213.02712	5.03000	212.86292				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.90000	223.42501	5.90000	223.23721				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS142 On 31/03/2028 Spot Bond			5.16000	211.77162	5.16000	211.60618				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.16000	211.77162	5.16000	211.60618				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.56100	217.62902	4.56100	217.46949				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.78500	163.29101	4.78500	163.16803				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.51000	208.43388	5.51000	208.26520				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.55000	208.05633	5.55000	207.88730				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.75500	163.37894	4.75500	163.25627				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.02500	213.07559	5.02500	212.91144				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	207.79293				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	101.54995				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	99.98239				0.00	0	261,000,00
Total FRS180 SPOT										0.00	0	261,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS180										0.00	0	261,000,00
FRS18: On 27/09/2025 Spot Bond					0.00000	102.08860				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	170.27926				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	146.36305				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	199.80974				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	232.12409				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.93172				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.01087				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.82838				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	100.45846				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20: On 14/10/2025 Spot Bond					0.00000	101.51080				0.00	158,000,000	39,500,00
Total FRS206 SPOT										0.00	158,000,000	39,500,00
Total For FRS206										0.00	158,000,000	39,500,00
FRS20: On 18/11/2024 Spot Bond					0.00000	100.62319				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21: On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	102.57305				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	99.87579				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	100.82268				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	107.07724				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	108.46175				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	73.46135				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.27875				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	109.79371				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	101.98416				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	98.45144				0.00	0	
Total FRS253 SPOT										0.00	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 FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.35880				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	120.75890				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	102.63978				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.49777				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	102.13518				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	123.22249				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	102.14576				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	102.13728				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	102.50278				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	99.84460				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.39053				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	102.22351				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.23000	10.23000	10.23000	96.57422				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28(On 28/02/2031 Spot Bond			10.23000	10.23000	10.23000	96.57422				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28(On 25/10/2026 Spot Bond					0.00000	101.28311				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28(On 13/11/2023 Spot Bond					0.00000	98.17013				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS28(On 31/01/2030 Spot Bond			11.40900	11.40900	11.40900	91.78989				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS29(On 12/02/2024 Spot Bond					0.00000	94.79491				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29(On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS297 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	
FRS298 On 09/05/2025 Spot Bond					0.00000	109.76156				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS299 On 12/05/2023 Spot Bond					0.00000	111.31832				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS300 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	
FRS301 On 16/05/2027 Spot Bond					0.00000	100.74939				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS302 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	101.77215				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.29303				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	100.20804				0.00	0	
Total FRS308 SPOT										0.00	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 FRS308										0.00	0	
FRS30: On 13/07/2027 Spot Bond					0.00000	105.97838				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31: On 21/09/2023 Spot Bond			9.30500	9.30500	9.30500	100.51288				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311: On 21/09/2023 Spot Bond					0.00000	99.86584				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312: On 28/09/2025 Spot Bond					0.00000	105.64146				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313: On 27/04/2024 Spot Bond					0.00000	101.13132				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314: On 03/06/2024 Spot Bond					0.00000	100.31648				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315: On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316: On 31/12/2027 Spot Bond					0.00000	100.83914				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317: On 07/12/2033 Spot Bond					0.00000	101.48505				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.96000	3.96000	3.96000	331.16904				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.34000	332.81905	3.34000	332.60789				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.70000	3.70000	3.70000	331.77115				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.99015				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.25000	108.62964	5.25000	108.54373				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.91000	67.61752	4.91000	114.57223				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.90500	3.90500	3.90500	165.78217				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.18500	4.18500	4.18500	164.94461				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.76000	4.76000	4.76000	329.32818				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.58500	106.32977	8.58500	106.25613				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.65500	103.69350	8.65500	103.62072				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.85500	106.35123	8.85500	106.27531			87,942,547,000.00		9,931,400	5,300,00
Total FRX26 SPOT									87,942,547,000.00		9,931,400	5,300,00
Total For FRX26									87,942,547,000.00		9,931,400	5,300,00
FRX27 On 07/03/2027 Spot Bond			8.94500	104.43289	8.94500	104.35842				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.58500	103.65756	9.58500	103.57716				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			10.11000	99.51748	10.11000	99.43617				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.40000	95.91426	10.40000	95.83371				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.52500	104.90568	10.52500	104.81703				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.07500	72.22735	12.07500	72.15759				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.68451				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.60190				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.58499				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.59645				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.59982				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.28659				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.30941				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.12769				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00

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 For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.69971				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.43779				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.45331				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.55981				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.64500	118.53881	4.64500	118.45111				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.41144				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.61400	105.12707	8.61400	105.05402				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.95717				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.31500	106.93019	7.31500	106.86690				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.13058				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.89940				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.73997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.86157				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.29976				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.67475				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.40719				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.43547				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.94151				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.23004				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.80149				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.76559				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.11901				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.81126				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	101.08228				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.09430				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.69619				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.60956				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.26574				0.00	2,350,000,000	2,350,000,000
Total GRT49 SPOT										0.00	2,350,000,000	2,350,000,000
Total For GRT49										0.00	2,350,000,000	2,350,000,000
GRT50 On 10/06/2027 Spot Bond					0.00000	100.58753				0.00	0	2,500,000,000
Total GRT50 SPOT										0.00	0	2,500,000,000
Total For GRT50										0.00	0	2,500,000,000
GRT51 On 14/12/2029 Spot Bond					0.00000	100.01363				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.01678				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.93191				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.73501				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.83319				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.93500	8.93500	8.93500	102.33523				0.00	0	
Total H10T5 SPOT										0.00	0	

Contract 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 H10T5										0.00	0	
H12T1E On 31/03/2027 Spot Bond					0.00000	102.04849				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	101.65709				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T2Z On 31/07/2027 Spot Bond					0.00000	108.17615				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.21816				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T2E On 30/03/2023 Spot Bond					0.00000	101.67129				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.39998				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	99.92887				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.91614				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	103.02596				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.14213				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.63364				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.38286				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.16670				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.90193				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.62000	329.89245	4.62000	329.64907				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.75000	4.75000	4.75000	331.61020				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.50500	99.84888	10.50500	99.76419				0.00	0	5,700,000.00
Total HWAY30 SPOT										0.00	0	5,700,000.00
Total For HWAY30										0.00	0	5,700,000.00
HWAY3 On 28/02/2033 Spot Bond			5.22000	77.30503	5.22000	111.04444				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.98500	84.45729	11.98500	84.37586			240,694,755,000.00		20,083,000	4,613,474,800.00
Total HWAY34 SPOT									240,694,755,000.00		20,083,000	4,613,474,800.00
Total For HWAY34									240,694,755,000.00		20,083,000	4,613,474,800.00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.30907	100.00000	10.24002				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.05000	83.43017	12.05000	83.34931				0.00	0	4,590,000.00
Total HWAY35 SPOT										0.00	0	4,590,000.00
Total For HWAY35										0.00	0	4,590,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.30407	100.00000	10.23505				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.33500	167.61062	3.33500	167.50411			171,562,010,136,000.00		51,442,881,600	524,242,701,200.00
Total I2025 SPOT									171,562,010,136,000.00		51,442,881,600	524,242,701,200.00
Total For I2025									171,562,010,136,000.00		51,442,881,600	524,242,701,200.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2029 On 31/03/2029 Spot Bond			4.14000	121.77069	4.17500	121.44977			410,224,383,342,000.00	99,088,015,300	207,527,484,50
Total I2029 SPOT									10,224,383,342,000.00	99,088,015,300	207,527,484,50
Total For I2029									10,224,383,342,000.00	99,088,015,300	207,527,484,50
I2033 On 28/02/2033 Spot Bond			4.55000	115.18480	4.57000	114.89896			323,802,987,690,000.00	71,165,491,800	381,909,288,10
Total I2033 SPOT									23,802,987,690,000.00	71,165,491,800	381,909,288,10
Total For I2033									23,802,987,690,000.00	71,165,491,800	381,909,288,10
I2038 On 31/01/2038 Spot Bond			4.65000	128.00662	4.65000	127.91159			508,573,559,235,000.00	109,370,657,900	490,788,565,10
Total I2038 SPOT									18,573,559,235,000.00	109,370,657,900	490,788,565,10
Total For I2038									18,573,559,235,000.00	109,370,657,900	490,788,565,10
I2046 On 31/03/2046 Spot Bond			4.68300	113.97967	4.68300	113.89498			574,474,221,209,700.00	122,672,265,900	623,164,176,60
Total I2046 SPOT									14,474,221,209,700.00	122,672,265,900	623,164,176,60
Total For I2046									14,474,221,209,700.00	122,672,265,900	623,164,176,60
I2050 On 31/12/2050 Spot Bond			4.64500	115.08384	4.64500	114.99845			166,896,911,915,500.00	35,930,443,900	405,955,716,00
Total I2050 SPOT									36,896,911,915,500.00	35,930,443,900	405,955,716,00
Total For I2050									36,896,911,915,500.00	35,930,443,900	405,955,716,00
IBG01 On 07/02/2025 Spot Bond					0.00000	100.77748			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.56183			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.42000	330.34682	4.42000	330.10841			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.66858			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.83793			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.80678			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.45845			0.00	0	
Total IBL134 SPOT									0.00	0	

Contract 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 IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.57699				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.52176				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.14280				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.08121				0.00	311,600,000	77,900,00
Total IBL138 SPOT										0.00	311,600,000	77,900,00
Total For IBL138										0.00	311,600,000	77,900,00
IBL145 On 20/03/2026 Spot Bond					0.00000	99.92672				0.00	3,464,000,000	1,666,000,00
Total IBL145 SPOT										0.00	3,464,000,000	1,666,000,00
Total For IBL145										0.00	3,464,000,000	1,666,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.84765				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.40729				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.41695				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.58141				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.89268				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.45335				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.48346				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.76227				0.00	0	200,000,00
Total IBL167 SPOT										0.00	0	200,000,00
Total For IBL167										0.00	0	200,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	100.76647				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.32799				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.43461				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.42297				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.60759				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.10772				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.82595				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.57768				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.94630				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.82886				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL200 On 02/12/2024 Spot Bond					0.00000	100.20872				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.87422				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.61481				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.21507				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.20869				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.20230				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.16853				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.60728				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	99.92656				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	99.93155				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.30500	9.30500	9.30500	101.34082				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.76100				0.00	0	
Total IBL219 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.82642				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			7.86500	7.86500	7.86500	103.10131				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.92503				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.76164				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.42909				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.37905				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.14526				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.20554				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.10176				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.10427				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.87767				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.76500	8.76500	8.76500	102.39077				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.92322				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.97654				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.46463				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.68129				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.21401				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.35091				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.47928				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	101.31890				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.13480				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.17447				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL243 On 04/08/2023 Spot Bond					0.00000	100.90578				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.67000	9.67000	9.67000	99.06394				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.73082				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	99.86725				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.81500	100.76948	7.81500	102.91083			781,500,000,000.00		100,000,000	
Total IBL248 SPOT									781,500,000,000.00		100,000,000	
Total For IBL248									781,500,000,000.00		100,000,000	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.49285				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.93821				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.40269				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.21335				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.09386				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.04779				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.71413				0.00	0	
Total IBL260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.07853				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.10299				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.95134				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.15447				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.88500	7.88500	7.88500	100.48688				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.70629				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.52871				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.18629				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.09500	101.85828	9.09500	101.78323				0.00	0	650,000,00
Total IBL60 SPOT										0.00	0	650,000,00
Total For IBL60										0.00	0	650,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	102.22513				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.34500	103.34705	9.34500	103.26885				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.89000	105.80302	10.89000	105.79555				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.90500	105.80776	9.90500	105.72349				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.26111				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.48616				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.09350				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.92823				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.89526				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.52826				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.02308				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.65500	102.47486	8.65500	102.40333				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.35837				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	99.87728				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	104.57496				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	102.53489				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.31707				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.12172				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.33931				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.87435				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.74557				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.46686				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	102.12955				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.67173				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.81198				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.04779				0.00	0	
Total IPF34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.54549				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.55134				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.53660				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.54844				0.00	222,400,000	515,600,00
Total IPF38 SPOT										0.00	222,400,000	515,600,00
Total For IPF38										0.00	222,400,000	515,600,00
IPF39 On 23/02/2029 Spot Bond					0.00000	100.55134				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.39230				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.62100				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.53068				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.82000	205.52858	5.82000	205.35715				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	101.91984				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	206.46060	5.72000	206.29004				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.63744				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.34260				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.42942				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.02594				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.16782				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	99.82679				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.27607				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.74192				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.03500	100.77041	8.03500	100.70501				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.37172				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2023 Spot Bond			7.04500	101.02169	7.04500	100.96469				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.19850				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.08500	100.08905	8.08500	100.02491				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.19824				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.02500	100.08614	8.02500	100.02246				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.74621				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.24527				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	101.22584				0.00	0	110,000,00
Total IVC213 SPOT										0.00	0	110,000,00
Total For IVC213										0.00	0	110,000,00
IVC214 On 28/04/2023 Spot Bond					0.00000	101.15486				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.51500	6.51500	6.51500	103.01901				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.26500	103.79482	8.26500	103.72556				0.00	0	
Total IVC216 SPOT										0.00	0	

Contract 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 IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.59500	101.72947	5.59500	101.08721				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			8.96000	8.96000	8.96000	100.84780				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	101.18569				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.17731				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.62390				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.89486				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.39261				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.27500	9.27500	9.27500	101.13279				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.43914				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.25000	8.25000	8.25000	101.95777				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.87500	8.87500	8.87500	101.43214				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.41860				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	99.92063				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	99.92124				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.31890				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	99.91982				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.40869				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	99.92088				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	99.92186				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.40468				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.26984				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.10222				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVZ132 On 04/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.55039				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVZ133 On 06/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.50778			3,925,000,000,000.00	500,000,000	500,000,000
Total IVZ133 SPOT									3,925,000,000,000.00	500,000,000	500,000,000
Total For IVZ133									3,925,000,000,000.00	500,000,000	500,000,000
IVZ134 On 04/05/2023 Spot Bond			7.95000	7.95000	7.95000	98.90138			0.00	0	
Total IVZ134 SPOT									0.00	0	
Total For IVZ134									0.00	0	
IVZ135 On 11/05/2023 Spot Bond			7.95000	7.95000	7.95000	98.75247			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	98.63799			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	98.59535			0.00	0	
Total IVZ137 SPOT									0.00	0	
Total For IVZ137									0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total JIBAR SPOT									0.00	0	
Total For JIBAR									0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	99.91550			0.00	0	
Total JPM002 SPOT									0.00	0	
Total For JPM002									0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.57515			0.00	0	
Total KAP014 SPOT									0.00	0	
Total For KAP014									0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.27243			0.00	0	
Total KAP015 SPOT									0.00	0	
Total For KAP015									0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.46504			0.00	0	
Total KAP017 SPOT									0.00	0	
Total For KAP017									0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.62388			0.00	0	
Total KAP018 SPOT									0.00	0	
Total For KAP018									0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.17026			0.00	0	
Total KAP019 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.04847				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.99599				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.60559				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.40289				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	101.59052				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	101.77558				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	101.87913				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	101.92450				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	100.60362				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.61239				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.40500	120.23988	9.40500	120.14833				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.27726				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.55884				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.16833				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.34198				0.00	0	2,700,000,00
Total LGL12 SPOT										0.00	0	2,700,000,00
Total For LGL12										0.00	0	2,700,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.92492				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	102.17922				0.00	300,000,000	1,000,000,00
Total LHC02 SPOT										0.00	300,000,000	1,000,000,00
Total For LHC02										0.00	300,000,000	1,000,000,00
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.63687				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.65034				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.66380				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	99.99915				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	99.99894				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	100.64399				0.00	0	30,000,00
Total MBF068 SPOT										0.00	0	30,000,00
Total For MBF068										0.00	0	30,000,00
MBF07: On 28/05/2024 Spot Bond					0.00000	100.46458				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	100.02783				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.47108				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.75738				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	101.16540				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	99.95365				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.68260				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.04690				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	99.78802				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.65500	8.65500	8.65500	106.65438				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	102.17798				0.00	0	10,100,000,00
Total MMIG06 SPOT										0.00	0	10,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MMIG06										0.00	0	10,100,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.61229				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.01993				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.30500	102.47971	9.30500	102.40292				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.59034				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.55500	93.60073	9.55500	93.43365				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.02970				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.18000	102.38505	10.18000	102.30083				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.15078				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.51836				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.83636				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.43015				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.17230				0.00	0	5,000,000,00

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 MTN17 SPOT										0.00	0	5,000,000,00
Total For MTN17										0.00	0	5,000,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	101.42147				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.07007				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.28224				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.65238				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	101.70515				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.25000	98.70796	9.25000	98.63401				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.67904				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.88191				0.00	0	3,000,000,00
Total MTN25 SPOT										0.00	0	3,000,000,00
Total For MTN25										0.00	0	3,000,000,00
MTN26 On 29/06/2026 Spot Bond					0.00000	103.81709				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	104.38982				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.66434				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN29 On 15/03/2027 Spot Bond					0.00000	100.87451				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.65454				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.42986				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.64566				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.52975				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.33808				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.79432				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.61116				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.78818				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.60485				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.60498				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.58483				0.00	0	
Total MWAR09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.54793				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.93092				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.91896				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.90880				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	99.89946				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.05500	101.65082	9.05500	101.57765				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.16500	102.30371	10.16500	102.21968				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.33464				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.11529				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.24203				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.10771				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.04617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13/On 19/03/2024 Spot Bond			8.59500	101.08893	8.59500	101.01883				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			8.80500	102.01206	8.80500	101.93924				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			8.93500	106.74608	8.93500	106.66920				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			9.03000	106.70152	9.03000	106.62388				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			9.13000	106.95467	9.13000	106.87556				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.78300	110.41561	7.78300	110.34576				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.82500	111.55812	8.82500	111.47830				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	102.30946				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	92.42573	100.00000	91.76396				0.00	0	1,000,000,00
Total NBK26A SPOT										0.00	0	1,000,000,00
Total For NBK26A										0.00	0	1,000,000,00
NBK26/On 22/04/2026 Spot Bond					0.00000	103.77713				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.75000	110.44882	8.75000	110.37046				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK28/ On 02/08/2023 Spot Bond			7.81500	102.05511	7.81500	101.99145				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			8.89500	105.95364	8.89500	105.87725				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.62500	101.57665	8.62500	101.50559			17,250,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK30A SPOT									17,250,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK30A									17,250,000,000,000.00	2,000,000,000	1,000,000,000	
NBK31/ On 09/11/2023 Spot Bond			8.39500	104.00399	8.39500	103.93314				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.09641				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.64572				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.89635				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.64526				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.52632				0.00	0	414,000,000
Total NBK43B SPOT										0.00	0	414,000,000
Total For NBK43B										0.00	0	414,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.28450				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.61754				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.15060				0.00	0	
Total NBK49B SPOT										0.00	0	

Contract 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 NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.39836				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.02075				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.11964				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.04583				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.51549				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.26739				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.78894				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.63811				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.39542				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.37385				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.55840				0.00	1,000,000,000	6,000,000,000
Total NBKB63 SPOT										0.00	1,000,000,000	6,000,000,000
Total For NBKB63										0.00	1,000,000,000	6,000,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.88152				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.53662				0.00	0	3,000,000,00
Total NBKB65 SPOT										0.00	0	3,000,000,00
Total For NBKB65										0.00	0	3,000,000,00
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.58300				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.58749				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.78763				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.15000	100.47365	10.15000	100.39124				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.92596				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.80500	100.63773	9.80500	100.55793				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.92555				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.92474				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.92393				0.00	0	
Total NCLN91 SPOT										0.00	0	

Contract 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 NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.49610				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.49610				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	99.49610				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.50119				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	99.93411				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.81758				0.00	600,000,000	300,000,000
Total NGL05 SPOT										0.00	600,000,000	300,000,000
Total For NGL05										0.00	600,000,000	300,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.20886				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.62056				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.29873				0.00	0	182,000,000
Total NGL08 SPOT										0.00	0	182,000,000
Total For NGL08										0.00	0	182,000,000
NGL09 On 19/06/2026 Spot Bond					0.00000	100.75229				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	102.00244				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.65220				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.21934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	104.49440				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	105.71385				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	102.96343				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.70764				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.55452				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	103.63089				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	101.21251				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.96551				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.60234				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	100.16841				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.08478				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 13/12/2024 Spot Bond					0.00000	100.11702				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	105.71328				0.00	0	3,000,000.00
Total NHM016 SPOT										0.00	0	3,000,000.00
Total For NHM016										0.00	0	3,000,000.00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.05609				0.00	0	70,000.00
Total NHM018 SPOT										0.00	0	70,000.00
Total For NHM018										0.00	0	70,000.00
NHM01 On 25/05/2024 Spot Bond					0.00000	103.47902				0.00	0	9,000,000.00
Total NHM019 SPOT										0.00	0	9,000,000.00
Total For NHM019										0.00	0	9,000,000.00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.30576				0.00	0	500,000.00
Total NHM020 SPOT										0.00	0	500,000.00
Total For NHM020										0.00	0	500,000.00
NHM02 On 26/11/2026 Spot Bond					0.00000	102.66523				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	99.82235				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.49068				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	229.19307				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	217.77803				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.09000	4.09000	4.09000	165.22818				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.06500	5.06500	5.06500	115.62515				0.00	0	
Total NI29 SPOT										0.00	0	

Contract 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 NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.40000	5.40000	5.40000	117.01455				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.19500	4.19500	4.19500	164.91481				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.08728	3.45000	275.90965				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.99500	3.99500	3.99500	165.51236				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.17500	4.17500	4.17500	221.34772				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	220.03857	4.32000	219.88153				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.42000	91.20746	5.42000	116.73935				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.22403				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	145.90592				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.25214				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.57706				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.21488				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.56106				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.36354				0.00	40,000,000	10,000,000
Total NN034 SPOT										0.00	40,000,000	10,000,000
Total For NN034										0.00	40,000,000	10,000,000
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.64171				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.59249				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.89170				0.00	624,000,000	156,000,000
Total NN040 SPOT										0.00	624,000,000	156,000,000
Total For NN040										0.00	624,000,000	156,000,000
NN046 On 13/05/2027 Spot Bond					0.00000	100.91101				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.10294				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.47292				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN057 On 26/08/2025 Spot Bond					0.00000	88.60085				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	97.21213				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.10612				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	98.41656				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.48240				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.08475				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.92930				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	99.92426				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.01523				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	99.92426				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.04764				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	95.89905				0.00	0	
Total NN120 SPOT										0.00	0	

Contract 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 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	99.92377				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	99.92771				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.18500	10.18500	10.18500	101.97831				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.81500	9.81500	9.81500	106.09924				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.84000	9.84000	9.84000	102.20036				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.56152				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.38033				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	134.32000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	123.59000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	136.98000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	134.72000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	133.30058				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	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.38817				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	100.63268				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.38451				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09: On 30/05/2023 Spot Bond					0.00000	100.38703				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	100.08850				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.36123				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.01922				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	100.62774				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	100.58344				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	100.59836				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.60453				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	108.91953				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.60826				0.00	0	
Total NQ1B20 SPOT										0.00	0	

Contract 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 NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.64156				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.61688				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.62873				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.53964				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.00000	213.46975	5.00000	213.30572				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.91500	109.21844	10.91500	109.12282				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	16.51595	100.00000	16.40594				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.74326				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.19329				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.67409				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.14217				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.91149				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.23273				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.45786				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.53438				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.74239				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.75755				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	99.92872				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.07500	105.24507	8.07500	105.17642				0.00	0	1,530,000,0€
Total OML07 SPOT										0.00	0	1,530,000,0€
Total For OML07										0.00	0	1,530,000,0€
OML10 On 14/09/2025 Spot Bond			8.48000	106.48963	8.48000	106.41755				0.00	0	1,670,000,0€
Total OML10 SPOT										0.00	0	1,670,000,0€
Total For OML10										0.00	0	1,670,000,0€
OML11 On 11/06/2024 Spot Bond					0.00000	100.76204				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.65466				0.00	3,000,000,000	1,500,000,0€
Total OML12 SPOT										0.00	3,000,000,000	1,500,000,0€
Total For OML12										0.00	3,000,000,000	1,500,000,0€
OML13 On 23/09/2026 Spot Bond					0.00000	100.42591				0.00	200,000,000	150,000,0€
Total OML13 SPOT										0.00	200,000,000	150,000,0€
Total For OML13										0.00	200,000,000	150,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML14 On 23/06/2027 Spot Bond					0.00000	100.45356				0.00	0	2,000,000,00
Total OML14 SPOT										0.00	0	2,000,000,00
Total For OML14										0.00	0	2,000,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	101.13287				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	100.35389				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS02 On 13/12/2027 Spot Bond					0.00000	100.55637				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.01972				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.35743				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.03541				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.25264				0.00	0	1,000,000,00
Total PEP05 SPOT										0.00	0	1,000,000,00
Total For PEP05										0.00	0	1,000,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	100.25700				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.70546				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.43989				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.42848				0.00	0	
Total PMM59 SPOT										0.00	0	

Contract 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 PMM59									0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.43543			0.00	0	
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.41000	109.15314	8.40500	109.09557		149,944,910,838,000.00	2,633,762,771,800	1,772,809,710,30	
Total R186 SPOT								19,944,910,838,000.00	633,762,771,800	772,809,710,30	
Total For R186								19,944,910,838,000.00	633,762,771,800	772,809,710,30	
R197 On 07/12/2023 Spot Bond			3.35000	332.79602	3.35000	332.58462		28,276,010,000,000.00	8,440,600,000	550,140,299,90	
Total R197 SPOT								28,276,010,000,000.00	8,440,600,000	550,140,299,90	
Total For R197								28,276,010,000,000.00	8,440,600,000	550,140,299,90	
R202 On 07/12/2033 Spot Bond			4.59000	249.92947	4.59000	249.74567		69,297,685,191,000.00	15,097,534,900	81,094,904,80	
Total R202 SPOT								69,297,685,191,000.00	15,097,534,900	81,094,904,80	
Total For R202								69,297,685,191,000.00	15,097,534,900	81,094,904,80	
R2030 On 31/01/2030 Spot Bond			10.04000	91.09185	10.00000	91.20096		866,586,770,816,000.00	2,476,751,670,400	1,398,172,323,10	
Total R2030 SPOT								866,586,770,816,000.00	476,751,670,400	398,172,323,10	
Total For R2030								866,586,770,816,000.00	476,751,670,400	398,172,323,10	
R2032 On 31/03/2032 Spot Bond			10.67500	90.03439	10.60500	90.32042		250,513,524,132,500.00	1,241,265,903,900	1,035,624,476,90	
Total R2032 SPOT								250,513,524,132,500.00	241,265,903,900	103,624,476,90	
Total For R2032								250,513,524,132,500.00	241,265,903,900	103,624,476,90	
R2035 On 28/02/2035 Spot Bond			11.33000	84.61109	11.17000	85.45731		565,948,016,287,000.00	2,521,266,373,900	1,565,487,101,00	
Total R2035 SPOT								565,948,016,287,000.00	521,266,373,900	565,487,101,00	
Total For R2035								565,948,016,287,000.00	521,266,373,900	565,487,101,00	
R2037 On 31/01/2037 Spot Bond			11.58500	80.06069	11.44000	80.82478		476,379,975,480,000.00	1,594,853,688,000	1,521,724,760,70	
Total R2037 SPOT								476,379,975,480,000.00	594,853,688,000	521,724,760,70	
Total For R2037								476,379,975,480,000.00	594,853,688,000	521,724,760,70	
R2040 On 31/01/2040 Spot Bond			11.80500	80.84012	11.60500	81.99293		495,199,070,050,000.00	1,227,886,410,000	1,355,897,464,50	
Total R2040 SPOT								495,199,070,050,000.00	227,886,410,000	355,897,464,50	
Total For R2040								495,199,070,050,000.00	227,886,410,000	355,897,464,50	
R2044 On 31/01/2044 Spot Bond			11.93500	76.82466	11.73500	77.98060		440,032,130,328,500.00	1,461,251,121,100	1,405,293,340,60	
Total R2044 SPOT								440,032,130,328,500.00	461,251,121,100	405,293,340,60	
Total For R2044								440,032,130,328,500.00	461,251,121,100	405,293,340,60	
R2048 On 28/02/2048 Spot Bond			11.81500	76.00224	11.61000	77.23397		720,674,267,556,500.00	3,446,523,425,100	1,556,757,609,70	
Total R2048 SPOT								720,674,267,556,500.00	446,523,425,100	556,757,609,70	
Total For R2048								720,674,267,556,500.00	446,523,425,100	556,757,609,70	
R209 On 31/03/2036 Spot Bond			11.35500	68.63439	11.21000	69.30460		277,300,133,230,000.00	464,755,626,000	718,320,549,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R209 SPOT									7,300,133,230,000.00	464,755,626,000	718,320,549,30
Total For R209									7,300,133,230,000.00	464,755,626,000	718,320,549,30
R210 On 31/03/2028 Spot Bond			3.82000	225.13698	3.82000	224.98538			106,809,235,678,000.00	27,960,532,900	303,778,437,20
Total R210 SPOT									16,809,235,678,000.00	27,960,532,900	303,778,437,20
Total For R210									16,809,235,678,000.00	27,960,532,900	303,778,437,20
R213 On 28/02/2031 Spot Bond			10.44000	82.10036	10.39000	82.26636			361,400,712,252,000.00	321,973,248,300	1,133,752,386,90
Total R213 SPOT									1,400,712,252,000.00	321,973,248,300	133,752,386,90
Total For R213									1,400,712,252,000.00	321,973,248,300	133,752,386,90
R214 On 28/02/2041 Spot Bond			11.66000	61.88095	11.47000	62.81229			272,437,609,424,000.00	795,234,786,400	638,866,235,40
Total R214 SPOT									2,437,609,424,000.00	795,234,786,400	638,866,235,40
Total For R214									2,437,609,424,000.00	795,234,786,400	638,866,235,40
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.51042			0.00	0	1,500,000,00
Total RDFB15 SPOT									0.00	0	1,500,000,00
Total For RDFB15									0.00	0	1,500,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.17081			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.41414			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.92987			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.26920			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.98402			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.79361			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.04072			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	

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 21/09/2025 Spot Bond					0.00000	100.17170				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	99.66192				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	99.87570				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	99.87160				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.19676				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.19846				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.21991				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.84708				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.34669				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.99863				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.04321				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.62284				0.00	0	
Total RED402 SPOT										0.00	0	

Contract 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 RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.36868				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.23729				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.21809				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.46310				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.25438				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.64988				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.39315				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.92586				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.53915				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.26166				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.04727				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.79636				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	26,000,000.00
Total RES63 SPOT										0.00	0	26,000,000.00
Total For RES63										0.00	0	26,000,000.00
RFCA1 On 20/12/2026 Spot Bond					0.00000	99.92924				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	99.92949				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	99.92611				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	99.92694				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	99.92241				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	99.92323				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	99.91335				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	99.91418				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	104.20511				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
RW23 On 10/12/2023 Spot Bond			9.33500	102.70580	9.33500	102.62861			9,335,000,000,000.00	1,000,000,000	500,000,000
Total RW23 SPOT									9,335,000,000,000.00	1,000,000,000	500,000,000
Total For RW23									9,335,000,000,000.00	1,000,000,000	500,000,000
RW28 On 10/12/2028 Spot Bond			11.48500	97.67909	11.48500	97.58922			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			11.69000	97.06975	11.69000	96.97891			0.00	0	500,000,000
Total RW31 SPOT									0.00	0	500,000,000
Total For RW31									0.00	0	500,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	102.56083			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL26									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.68000	98.24302	10.68000	98.15882			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	101.23512			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.54666			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.08000	106.05640	9.08000	105.97839			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.24780			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.72500	101.98961	8.72500	101.91746			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.09000	100.17133	9.09000	100.09756			0.00	0	
Total SBS3 SPOT									0.00	0	

Contract 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 SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.40500	103.90810	9.40500	103.82942				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.85500	101.73752	8.85500	101.66490				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.84500	101.64818	8.84500	101.57529				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.43000	97.84947	10.43000	97.76706				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.96500	107.60782	8.96500	107.52964				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.53000	108.55314	9.53000	108.46942				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.69500	8.69500	8.69500	102.08788				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.53160				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.14937				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.12728				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.51542				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.50936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.06303				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.97023				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.06287				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.32438				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.73944				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.37435				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.44706				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.16864				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.51202				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.49741				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.88663				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS76 On 26/04/2032 Spot Bond					0.00000	101.77639				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.73599				0.00	200,000,000	1,600,000,000
Total SBS77 SPOT										0.00	200,000,000	1,600,000,000
Total For SBS77										0.00	200,000,000	1,600,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	100.37318				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.99902				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.59500	9.59500	9.59500	99.33921				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.25000	330.73386	4.25000	330.49970				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	234.13546				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.45921				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS02 On 19/08/2026 Spot Bond					0.00000	99.87544				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	104.92284				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	106.42406				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	

Contract 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 SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	102.77725				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	104.79558				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	104.39046				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	102.52208				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.12889				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.29000	103.76572	9.29000	103.68809				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.53509				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.21319				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.04019				0.00	136,000,000	34,000,000
Total SBT207 SPOT										0.00	136,000,000	34,000,000
Total For SBT207										0.00	136,000,000	34,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.82448				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	103.31599				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.44370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.19049				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.35500	96.82956	9.35500	96.75622				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.99530				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.76749				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.75937				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.78352				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.79990				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.79177				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.77555				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.79968				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.81608				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.81199				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.80791				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.83200				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.13000	105.27932	9.13000	105.20082				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.43262				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.19768				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.61341				0.00	3,800,000,000	3,800,000,000
Total SOL01 SPOT										0.00	3,800,000,000	3,800,000,000
Total For SOL01										0.00	3,800,000,000	3,800,000,000
SOL02 On 17/10/2027 Spot Bond					0.00000	101.95056				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.08798				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.56571				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.57345				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.56635				0.00	0	
Total SPDA16 SPOT										0.00	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 SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.57526				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.17193				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.56737				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.44645				0.00	0	200,000,00
Total SPG007 SPOT										0.00	0	200,000,00
Total For SPG007										0.00	0	200,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	101.91993				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	100.94747				0.00	0	200,000,00
Total SPG010 SPOT										0.00	0	200,000,00
Total For SPG010										0.00	0	200,000,00
SPG01 On 12/07/2025 Spot Bond					0.00000	101.71301				0.00	0	500,000,00
Total SPG011 SPOT										0.00	0	500,000,00
Total For SPG011										0.00	0	500,000,00
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.46480				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.08755				0.00	0	300,000,00
Total SSA07 SPOT										0.00	0	300,000,00
Total For SSA07										0.00	0	300,000,00
SSA08 On 16/05/2024 Spot Bond					0.00000	102.00622				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.83500	4.83500	4.83500	163.02109				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.38000	109.25208	8.38000	109.17819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.88000	84.76988	9.88000	84.70326				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	99.37003				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	102.20538				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			8.83500	104.75834	8.83500	104.68372				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.35000	117.80004	5.35000	117.70594				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.97242				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.18959				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	102.10331				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.38000	4.38000	4.38000	330.20040				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	164.78072				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.55000	5.55000	5.55000	114.96916				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 31/03/2029 Spot Bond			5.01500	5.01500	5.01500	115.94383				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	213.15417				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.43156				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.42652				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.04898				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.04823				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	107.46945				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.45518				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	99.92634				0.00	0	218,000,00
Total SSN077 SPOT										0.00	0	218,000,00
Total For SSN077										0.00	0	218,000,00
SSN07: On 13/07/2023 Spot Bond					0.00000	101.58735				0.00	0	213,000,00
Total SSN078 SPOT										0.00	0	213,000,00
Total For SSN078										0.00	0	213,000,00
SSN08: On 27/08/2024 Spot Bond					0.00000	100.46359				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.10757				0.00	0	
Total SSN082 SPOT										0.00	0	

Contract 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 SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.00026				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	231.64847				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.06727				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.63437				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	100.25465				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.66500	88.29415	10.66500	88.21816				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	99.86072				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.98000	213.51231	4.98000	213.34859				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.64500	228.30983	5.64500	228.12261				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	96.23911				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2023 Spot Bond					0.00000	100.19628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.37580				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.13208				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.88745				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.27866				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.12500	7.12500	7.12500	100.66475				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	100.20682				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	100.26381				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	104.63658				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.70637	113.56243	4.70637	113.47784				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.70232	47.04141	4.70232	113.84408				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	102.24923				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	

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 09/06/2024 Spot Bond					0.00000	100.17987				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 20/03/2023 Spot Bond					0.00000	99.93371				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	100.57388				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18(On 28/04/2023 Spot Bond					0.00000	101.10150				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18(On 17/05/2023 Spot Bond					0.00000	100.62892				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18(On 22/05/2023 Spot Bond					0.00000	100.54048				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18(On 22/05/2023 Spot Bond					0.00000	100.54048				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18(On 23/05/2023 Spot Bond					0.00000	100.50123				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18(On 23/05/2023 Spot Bond					0.00000	100.50123				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19(On 30/05/2023 Spot Bond					0.00000	100.38359				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19(On 14/06/2023 Spot Bond					0.00000	100.06791				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19(On 15/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000.00
Total SSN192 SPOT										0.00	0	100,000,000.00

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 For SSN192										0.00	0	100,000,000.00
SSN19: On 15/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000.00
Total SSN193 SPOT										0.00	0	20,000,000.00
Total For SSN193										0.00	0	20,000,000.00
SST201 On 08/12/2026 Spot Bond					0.00000	100.72809				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.77051				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	100.37306				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.95454				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.34224				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.89500	104.45573	8.89500	104.38084				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.64018				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.62977				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.57520				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.65139				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.58229				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.32023				0.00	0	40,000,00
Total T17A22 SPOT										0.00	0	40,000,00
Total For T17A22										0.00	0	40,000,00
T17A23 On 21/02/2026 Spot Bond					0.00000	100.58229				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.02500	101.01153	7.02500	100.95375				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.53500	101.04449	7.53500	100.98258				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.50593				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.57282				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.58560				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.58237				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.10500	101.92555	9.10500	101.85037				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.79539				0.00	800,000,000	400,000,00
Total TC001 SPOT										0.00	800,000,000	400,000,00
Total For TC001										0.00	800,000,000	400,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.88760				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS154 On 06/07/2023 Spot Bond					0.00000	101.75341				0.00	0	69,000,00
Total TFS154 SPOT										0.00	0	69,000,00
Total For TFS154										0.00	0	69,000,00
TFS156 On 03/09/2023 Spot Bond					0.00000	100.53965				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.81166				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.23927				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.72327				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.41549				0.00	400,000,000	200,000,00
Total TFS164 SPOT										0.00	400,000,000	200,000,00
Total For TFS164										0.00	400,000,000	200,000,00
TFS165 On 15/10/2023 Spot Bond					0.00000	101.24989				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	101.40988				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.69631				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	99.41430				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	100.28868				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	100.14312				0.00	0	
Total TFS170 SPOT										0.00	0	

Contract 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 TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.56462				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.64163				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.04949				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.15383				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.08887				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.09062				0.00	17,100,000,000	17,100,000,000
Total TFS176 SPOT										0.00	17,100,000,000	17,100,000,000
Total For TFS176										0.00	17,100,000,000	17,100,000,000
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.58254				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.30500	100.86628	8.30500	100.79828				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.58577				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.58383				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.57500	100.67476	5.57500	100.62890				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.59807				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.75374				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.62264				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.61812				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.64914				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.64074				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.75687				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.81159				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.77941				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.61132				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.60165				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17B: On 21/02/2026 Spot Bond					0.00000	100.59842				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.63453				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.61971				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.61777				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.75291				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.72914				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.71435				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.54561				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.59851				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.41584				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.64368				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.63078				0.00	0	
Total TH18C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.70811				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.69524				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.54633				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.54564				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.96500	101.21704	8.96500	101.14470				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.08754				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.36574				0.00	280,000,000	70,000,000
Total TL27 SPOT										0.00	280,000,000	70,000,000
Total For TL27										0.00	280,000,000	70,000,000
TL28 On 24/04/2025 Spot Bond			8.87500	104.49140	8.87500	104.41665				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.75167				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.91198				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.83876				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.28749				0.00	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 TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.20149			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			9.45500	104.77782	9.45500	104.69763			0.00	0	200,000,00
Total TN23 SPOT									0.00	0	200,000,00
Total For TN23									0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	68.10504	100.00000	67.64888			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			9.55500	100.62984	9.55500	100.55203		196,955,304,000.00		20,612,800	1,672,443,30
Total TN25 SPOT								196,955,304,000.00		20,612,800	1,672,443,30
Total For TN25								196,955,304,000.00		20,612,800	1,672,443,30
TN25/R On 19/08/2025 Spot Bond			100.00000	22.85526	100.00000	22.70218			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			10.92500	95.83782	10.92500	95.75338		192,878,690,000.00		17,654,800	21,163,444,60
Total TN27 SPOT								192,878,690,000.00		17,654,800	21,163,444,60
Total For TN27								192,878,690,000.00		17,654,800	21,163,444,60
TN27/R On 14/11/2027 Spot Bond			100.00000	13.89749	100.00000	13.80441			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.93000	98.28467	10.93000	98.19802			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.56000	99.41194	11.56000	99.31991		117,283,136,000.00		10,145,600	1,408,640,10
Total TN30 SPOT								117,283,136,000.00		10,145,600	1,408,640,10
Total For TN30								117,283,136,000.00		10,145,600	1,408,640,10
TN30/R On 09/10/2030 Spot Bond			8.00000	118.63556	8.00000	118.55889			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.37700	95.20286	12.37700	95.10815			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN40 On 09/10/2040 Spot Bond			12.63000	91.61681	12.63000	91.52439			139,801,470,000.00	11,069,000	1,037,608,00
Total TN40 SPOT									139,801,470,000.00	11,069,000	1,037,608,00
Total For TN40									139,801,470,000.00	11,069,000	1,037,608,00
TN40/R On 09/10/2040 Spot Bond			10.75000	104.77048	10.75000	104.68011			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.01123			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.07080			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.90000	103.84381	5.90000	102.87909			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.08322			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.93011			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.92904			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.92780			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.42500	102.39028	7.42500	102.32878			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.55958			0.00	0	
Total TRA4A3 SPOT									0.00	0	
Total For TRA4A3									0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.83500	104.38140	8.83500	104.30705			0.00	0	
Total TRA4A4 SPOT									0.00	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 TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.55958				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.43500	103.91630	8.43500	103.84556				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.63491				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.06360				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	99.92318				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.92565				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	99.90956				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.90956				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.24384				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	92.77011				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.57091				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.41327				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.91893				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.34658				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.40131				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.08974				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.32151				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.07132				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.49090				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.40837				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.30478				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.30453				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UG26 On 09/03/2026 Spot Bond			10.72500	101.78495	10.72500	101.69829				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.73921				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.73800				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.75137				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.80392				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.73516				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.81605				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.33000	10.33000	10.33000	102.36349				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.81605				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.83546				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.92108				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.93721				0.00	0	
Total UU1C02 SPOT										0.00	0	

Contract 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 UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.91300				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.44202				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.66582				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.44936				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.43626				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.82310				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.44033				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.99345				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.10e+017	913,489,635,700	099,210,609,20
Total for SPOT :										2.10e+017	913,489,635,700	099,210,609,20
Total Futures										2.10e+017	913,489,638,974	099,211,910,65
Total Options										0.00	0	124,77
Grand Total:										2.10e+017	913,489,638,974	099,212,035,42