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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 16/03/2023

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			12.21170	73.82703	12.18959	73.93016			0.00	0	
ES33 On 03/08/2023 Bond Future			12.36532	75.31772	12.34218	75.42337			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.52093	73.08528	12.49676	73.19328			0.00	0	
ES33 On 01/02/2024 Bond Future			12.68408	74.62129	12.65885	74.73154			0.00	0	
ES33 On 02/05/2024 Bond Future			12.86600	72.33790	12.83974	72.44997			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.64517	70.74077	12.64351	70.74969			0.00	0	
ES42 On 03/08/2023 Bond Future			12.78833	72.16954	12.78653	72.17902			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.93319	69.40441	12.93128	69.41428			0.00	0	
ES42 On 01/02/2024 Bond Future			13.07736	70.86309	13.07538	70.87314			0.00	0	
ES42 On 02/05/2024 Bond Future			13.24205	68.03667	13.24007	68.04650			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			169.40048	169.40048	169.40027	169.40027			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			171.08720	171.08720	171.08786	171.08786			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.63680	174.63680	174.63789	174.63789			0.00	0	
I2025	On	01/02/2024	Bond Future			176.52982	176.52982	176.53094	176.53094			0.00	0	
I2025	On	02/05/2024	Bond Future			180.11099	180.11099	180.11120	180.11120			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			121.50815	121.50815	121.77437	121.77437			0.00	0	2,1'
I2029	On	03/08/2023	Bond Future			123.96170	123.96170	124.23394	124.23394			0.00	0	7'
I2029	On	02/11/2023	Bond Future			125.21251	125.21251	125.49068	125.49068			0.00	0	
I2029	On	01/02/2024	Bond Future			127.84401	127.84401	128.12810	128.12810			0.00	0	
I2029	On	02/05/2024	Bond Future			129.08687	129.08687	129.37594	129.37594			0.00	0	
Total I2029 Future												0.00	0	2,84
Total For I2029												0.00	0	2,84
I2033	On	04/05/2023	Bond Future			115.50727	115.50727	116.41472	116.41472			0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			117.83956	117.83956	118.76596	118.76596			0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			118.87363	118.87363	119.81945	119.81945			0.00	0	
I2033	On	01/02/2024	Bond Future			121.37189	121.37189	122.33759	122.33759			0.00	0	
I2033	On	02/05/2024	Bond Future			122.38880	122.38880	123.37354	123.37354			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			128.61210	128.61210	129.37338	129.37338			0.00	0	4,6'
I2038	On	03/08/2023	Bond Future			129.25861	129.25861	130.03593	130.03593			0.00	0	
I2038	On	02/11/2023	Bond Future			131.94044	131.94044	132.73414	132.73414			0.00	0	
I2038	On	01/02/2024	Bond Future			132.71397	132.71397	133.52435	133.52435			0.00	0	
I2038	On	02/05/2024	Bond Future			135.40548	135.40548	136.23162	136.23162			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			112.14370	112.14370	113.15944	113.15944			0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			114.40819	114.40819	115.44492	115.44492			0.00	0	
I2046	On	02/11/2023	Bond Future			114.70619	114.70619	115.76467	115.76467			0.00	0	
I2046	On	01/02/2024	Bond Future			117.11684	117.11684	118.19779	118.19779			0.00	0	
I2046	On	02/05/2024	Bond Future			117.36928	117.36928	118.47147	118.47147			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			114.79753	114.79753	116.31256	116.31256			0.00	0	13,3'
I2050	On	03/08/2023	Bond Future			114.94345	114.94345	116.48972	116.48972			0.00	0	
I2050	On	02/11/2023	Bond Future			117.32839	117.32839	118.90688	118.90688			0.00	0	
I2050	On	01/02/2024	Bond Future			117.56701	117.56701	119.17868	119.17868			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			119.95116	119.95116	121.59496	121.59496			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			8.45842	110.24110	8.43876	110.30368		4.33	112,666,404.20	1,022	96,95
R186	On	03/08/2023	Bond Future			8.49151	107.13529	8.46992	107.19971		4.59	0.00	0	
R186	On	02/11/2023	Bond Future			8.50595	109.33338	8.48223	109.39942		4.27	0.00	0	
R186	On	01/02/2024	Bond Future			8.51159	106.30040	8.48548	106.36782		4.07	0.00	0	
R186	On	02/05/2024	Bond Future			8.55214	108.43014	8.52343	108.49831		3.65	0.00	0	
Total R186 Future												112,666,404.20	1,022	96,95
R186	On	04/05/2023	Bond Future		Call			10,303.68000	10.30368	10,241,100	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			528.01000	0.52801	494,500	3.96	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			779.22000	0.77922	808,290	3.96	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,471.45000	1.47145	1,418,870	4.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			265.92000	0.26592	275,920	4.40	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,496.29000	1.49629	1,443,430	4.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			259.37000	0.25937	269,090	4.41	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,521.12000	1.52112	1,468,000	4.42	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			252.83000	0.25283	262,290	4.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,929.99000	3.92999	3,871,450	5.09	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			222.28000	0.22228	228,160	5.09	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,955.37000	3.95537	3,896,740	5.09	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			219.12000	0.21912	224,910	5.09	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,904.50000	3.90450	3,846,040	5.08	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			225.34000	0.22534	231,300	5.08	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			634.23000	0.63423	648,660	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,146.01000	3.14601	3,094,260	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			628.37000	0.62837	642,660	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,630.77000	2.63077	2,582,440	4.46	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			791.37000	0.79137	809,080	4.46	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,471.97000	5.47197	5,411,510	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			244.34000	0.24434	249,920	5.12	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			3,103.74000	3.10374	3,052,250	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			640.15000	0.64015	654,700	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,124.85000	3.12485	3,073,240	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,377.21000	3.37721	3,325,750	4.46	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			747.26000	0.74726	763,220	4.46	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,338.07000	3.33807	3,286,830	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			758.17000	0.75817	774,350	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	Opt Interest
R186	On	01/02/2024	Bond Future	9.51	Call		3,357.62000	3.35762	3,306,280	4.46	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		752.69000	0.75269	768,770	4.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,259.28000	2.25928	2,299,970	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,016.63000	1.01663	988,970	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,245.37000	2.24537	2,285,880	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		996.28000	0.99628	968,970	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,273.26000	2.27326	2,314,120	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,006.42000	1.00642	978,940	3.35	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											112,666,404.20	1,022	100,76
R197	On	04/05/2023	Bond Future			336.34975	336.34975	336.34947	336.34947		0.00	0	30
R197	On	03/08/2023	Bond Future			334.10060	334.10060	334.10211	334.10211		0.00	0	
R197	On	02/11/2023	Bond Future			341.03259	341.03259	341.03489	341.03489		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			252.61515	252.61515	252.59808	252.59808		0.00	0	4,96
R202	On	03/08/2023	Bond Future			252.91400	252.91400	252.89792	252.89792		0.00	0	46
R202	On	02/11/2023	Bond Future			258.16133	258.16133	258.14554	258.14554		0.00	0	
R202	On	01/02/2024	Bond Future			258.66304	258.66304	258.64676	258.64676		0.00	0	
R202	On	02/05/2024	Bond Future			263.90895	263.90895	263.89110	263.89110		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			10.14607	91.85629	10.10241	92.05203	8.25	10,471,617.06	114	87,56
R2030	On	03/08/2023	Bond Future			10.25563	89.68161	10.20954	89.88176	8.77	0.00	0	11,96
R2030	On	02/11/2023	Bond Future			10.35178	91.52178	10.30322	91.72627	8.34	0.00	0	
R2030	On	01/02/2024	Bond Future			10.45239	89.41930	10.40114	89.62808	8.28	0.00	0	
R2030	On	02/05/2024	Bond Future			10.58328	91.21037	10.52925	91.42283	7.73	0.00	0	
Total R2030 Future											10,471,617.06	114	99,52
R2030	On	04/05/2023	Bond Future	9.03	Call		12.54000	0.01254	9,050	6.59	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put		4,993.43000	4.99343	5,185,680	6.59	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call		210.94000	0.21094	174,680	7.06	0.00	0	19
R2030	On	04/05/2023	Bond Future	9.58	Put		2,595.22000	2.59522	2,754,700	7.06	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call		301.38000	0.30138	254,280	7.20	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.42	Put		584.43000	0.58443	636,330	8.57	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put		457.54000	0.45754	498,860	8.79	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call		444.14000	0.44414	382,390	7.38	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put		1,906.34000	1.90634	2,040,330	7.38	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call		845.37000	0.84537	752,400	7.78	0.00	0	1,08

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2030 On 04/05/2023 Bond Future	10.00	Put			1,306.61000	1.30661	1,409,380	7.78		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Call			1,996.08000	1.99608	1,852,240	8.57		0.00	0	47
R2030 On 04/05/2023 Bond Future	11.62	Put			42.46000	0.04246	46,010	10.62		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.52	Call			2,327.23000	2.32723	2,174,440	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			476.88000	0.47688	519,830	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,361.19000	2.36119	2,207,580	8.77		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			467.12000	0.46712	509,250	8.77		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Call			2,395.30000	2.39530	2,240,880	8.79		0.00	0	
R2030 On 04/05/2023 Bond Future	12.57	Put			3.33000	0.00333	3,540	11.61		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Call			2,780.15000	2.78015	2,617,580	8.99		0.00	0	38
R2030 On 04/05/2023 Bond Future	10.65	Put			363.59000	0.36359	396,760	8.99		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,426.49000	5.42649	5,237,840	10.18		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			80.51000	0.08051	87,600	10.18		0.00	0	18
R2030 On 04/05/2023 Bond Future	11.62	Call			6,541.71000	6.54171	6,349,520	10.62		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Put			2,269.28000	2.26928	2,417,920	7.20		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Call			8,208.30000	8.20830	8,013,770	11.28		0.00	0	
R2030 On 04/05/2023 Bond Future	12.04	Put			16.33000	0.01633	17,540	11.28		0.00	0	1,08
R2030 On 04/05/2023 Bond Future	12.50	Call			10,000.34000	10.00034	9,804,880	11.61		0.00	0	
R2030 On 04/05/2023 Bond Future	12.50	Put			4.29000	0.00429	4,570	11.61		0.00	0	47
R2030 On 04/05/2023 Bond Future	12.57	Call			10,269.44000	10.26944	10,073,910	11.61		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,091.86000	3.09186	2,955,110	9.10		0.00	0	38
R2030 On 03/08/2023 Bond Future	10.65	Put			1,201.87000	1.20187	1,265,270	9.10		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,288.62000	5.28862	5,119,750	9.76		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			537.56000	0.53756	568,840	9.76		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			5,357.26000	5.35726	5,187,710	9.78		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			525.04000	0.52504	555,640	9.78		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,741.64000	9.74164	9,548,020	10.69		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Put			101.25000	0.10125	107,780	10.69		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Call			2,410.97000	2.41097	2,290,130	8.89		0.00	0	1,07
R2030 On 03/08/2023 Bond Future	10.40	Put			1,587.50000	1.58750	1,666,810	8.89		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			10,819.17000	10.81917	10,622,990	10.69		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			58.90000	0.05890	62,870	10.69		0.00	0	38
R2030 On 03/08/2023 Bond Future	11.35	Call			5,322.99000	5.32299	5,153,770	9.77		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			531.34000	0.53134	562,270	9.77		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,546.54000	1.54654	1,614,660	8.58		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,107.06000	1.10706	1,041,110	7.95		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			4,266.93000	4.26693	4,405,470	7.95		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,909.03000	1.90903	1,814,100	8.09		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			2,899.31000	2.89931	3,008,870	8.09		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			809.91000	0.80991	848,630	9.23		0.00	0	80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/11/2023	Bond Future	10.80	Call		3.63764000	3.63764	3,502,230	8.56	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,573.02000	1.57302	1,642,100	8.56	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,665.43000	3.66543	3,529,530	8.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,559.87000	1.55987	1,628,460	8.57	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call		3,693.02000	3.69302	3,556,650	8.58	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		5,958.08000	5.95808	5,792,310	9.23	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,292.88000	1.29288	1,224,620	7.82	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,765.36000	4.76536	4,905,880	7.82	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,837.71000	1.83771	1,751,240	7.95	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put		3,785.86000	3.78586	3,908,170	7.95	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		2,086.20000	2.08620	1,992,490	8.01	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,449.98000	3.44998	3,565,050	8.01	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,092.48000	5.09248	4,942,690	8.92	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,478.74000	1.47874	1,537,730	8.92	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	11.35	Call		5,206.81000	5.20681	5,055,600	8.95	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,438.26000	1.43826	1,495,830	8.95	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call		5,235.71000	5.23571	5,084,160	8.96	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,428.52000	1.42852	1,485,750	8.96	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,264.38000	5.26438	5,112,490	8.97	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,418.56000	1.41856	1,475,450	8.97	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,463.02000	7.46302	7,290,280	9.58	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		855.69000	0.85569	891,730	9.58	0.00	0	40
R2030	On	02/05/2024	Bond Future	9.81	Put		4,535.01000	4.53501	4,669,490	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,660.73000	1.66073	1,582,270	7.26	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,509.05000	4.50905	4,643,050	7.26	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,675.80000	1.67580	1,596,870	7.26	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,483.18000	4.48318	4,616,710	7.26	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,645.73000	1.64573	1,567,750	7.25	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											10,471,617.06	114	114,30
R2032	On	04/05/2023	Bond Future			10.77683	86.63289	10.73924	86.82451	10.28	6,064,302.30	70	172,50
R2032	On	03/08/2023	Bond Future			10.88949	88.36102	10.85013	88.55702	10.91	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.99974	86.01339	10.95854	86.21372	10.94	0.00	0	
R2032	On	01/02/2024	Bond Future			11.11159	87.80190	11.06851	88.00638	10.34	0.00	0	
R2032	On	02/05/2024	Bond Future			11.24556	85.40301	11.20057	85.61100	10.26	0.00	0	
Total R2032 Future											6,064,302.30	70	175,14
R2032	On	04/05/2023	Bond Future	9.80	Call		30.31000	0.03031	23,380	7.99	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		5,006.31000	5.00631	5,191,000	7.99	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call		42.40000	0.04240	33,230	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	Open Interest
R2032	On	04/05/2023	Bond Future	9.85	Put			4,744.14000	4.74414	4,926,590	8.11	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			119.52000	0.11952	98,360	8.53	0.00	0	7
R2032	On	04/05/2023	Bond Future	10.30	Put			2,663.80000	2.66380	2,805,210	9.17	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			791.09000	0.79109	710,190	9.74	0.00	0	7
R2032	On	04/05/2023	Bond Future	10.53	Put			1,868.08000	1.86808	1,978,800	9.74	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			999.05000	0.99905	906,100	9.96	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.62	Put			1,610.63000	1.61063	1,709,300	9.96	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			1,430.80000	1.43080	1,520,380	10.13	0.00	0	5
R2032	On	04/05/2023	Bond Future	10.87	Call			1,707.43000	1.70743	1,583,940	10.57	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			1,043.28000	1.04328	1,111,410	10.57	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			1,739.37000	1.73937	1,614,790	10.59	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			1,024.71000	1.02471	1,091,750	10.59	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			382.41000	0.38241	332,200	9.17	0.00	0	5
R2032	On	04/05/2023	Bond Future	10.89	Put			1,006.44000	1.00644	1,072,400	10.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			2,141.52000	2.14152	2,004,710	10.88	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			823.78000	0.82378	878,590	10.88	0.00	0	13,0
R2032	On	04/05/2023	Bond Future	11.06	Call			2,353.74000	2.35374	2,211,440	11.02	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			736.56000	0.73656	785,880	11.02	0.00	0	7
R2032	On	04/05/2023	Bond Future	10.69	Call			1,178.94000	1.17894	1,076,900	10.13	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			3,842.82000	3.84282	4,013,280	8.53	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			3,548.16000	3.54816	3,383,900	11.71	0.00	0	4
R2032	On	04/05/2023	Bond Future	11.37	Put			406.03000	0.40603	433,390	11.71	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Call			12,400.82000	12.40082	12,209,280	14.45	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put			2.48000	0.00248	2,560	14.45	0.00	0	4
R2032	On	04/05/2023	Bond Future	10.89	Call			1,771.57000	1.77157	1,645,910	10.62	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			5,259.62000	5.25962	5,103,360	11.77	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			922.36000	0.92236	962,100	11.77	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			5,296.25000	5.29625	5,139,590	11.78	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			912.44000	0.91244	951,780	11.78	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			393.85000	0.39385	362,850	10.31	0.00	0	1,5
R2032	On	03/08/2023	Bond Future	9.60	Put			6,936.77000	6.93677	7,101,770	10.31	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			5,332.77000	5.33277	5,175,720	11.79	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			902.44000	0.90244	941,390	11.79	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			5,815.06000	5.81506	5,653,230	11.94	0.00	0	5,0
R2032	On	03/08/2023	Bond Future	11.90	Put			783.19000	0.78319	817,360	11.94	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1,170.98000	1.17098	1,101,250	10.34	0.00	0	1,5
R2032	On	03/08/2023	Bond Future	10.30	Put			3,973.00000	3.97300	4,099,270	10.34	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,445.43000	2.44543	2,523,470	11.15	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			3,735.29000	3.73529	3,612,520	11.16	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,426.60000	2.42660	2,504,160	11.16	0.00	0	

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	11.24	Call		3,764.30000	3.76430	3,641,040	11.17	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		2,407.90000	2.40790	2,484,970	11.17	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,706.38000	3.70638	3,584,090	11.15	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,338.91000	1.33891	1,278,360	9.77	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,570.29000	6.57029	6,714,220	9.77	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		2,629.33000	2.62933	2,533,760	9.97	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put		4,112.53000	4.11253	4,221,440	9.97	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,553.32000	5.55332	5,411,310	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,031.47000	2.03147	2,093,940	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,584.96000	5.58496	5,442,590	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,018.14000	2.01814	2,080,250	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,616.35000	5.61635	5,473,620	10.89	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,004.59000	2.00459	2,066,340	10.89	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,177.52000	8.17752	8,012,080	11.63	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,200.98000	1.20098	1,240,020	11.63	0.00	0	1,20
R2032	On	02/05/2024	Bond Future	10.56	Put		5,344.07000	5.34407	5,467,940	9.80	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,272.62000	2.27262	2,189,380	9.79	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,404.18000	5.40418	5,528,930	9.79	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,291.19000	2.29119	2,207,510	9.80	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,374.23000	5.37423	5,498,540	9.80	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,309.50000	2.30950	2,225,380	9.80	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											6,064,302.30	70	211,13
R2035	On	04/05/2023	Bond Future			11.41033	85.43193	11.39777	85.50294	12.85	6,407,394.75	75	151,11
R2035	On	03/08/2023	Bond Future			11.53107	87.13611	11.51792	87.20899	13.43	0.00	0	6,70
R2035	On	02/11/2023	Bond Future			11.65300	84.41844	11.63927	84.49305	13.51	0.00	0	
R2035	On	01/02/2024	Bond Future			11.78061	86.17378	11.76630	86.24995	12.89	0.00	0	
R2035	On	02/05/2024	Bond Future			11.91796	83.39451	11.90313	83.47181	12.61	0.00	0	
Total R2035 Future											6,407,394.75	75	157,95
R2035	On	04/05/2023	Bond Future	9.85	Call		9.37000	0.00937	8,100	11.61	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		9,450.95000	9.45095	9,520,690	11.61	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call		111.15000	0.11115	101,590	11.77	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put		5,910.32000	5.91032	5,971,770	11.77	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Call		180.82000	0.18082	167,100	11.91	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.05	Put		2,797.22000	2.79722	2,831,840	12.55	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call		1,050.34000	1.05034	1,008,030	12.73	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.17	Put		2,352.98000	2.35298	2,381,680	12.73	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put		2,216.41000	2.21641	2,243,200	12.79	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call		1,168.88000	1.16888	1,124,180	12.80	0.00	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 04/05/2023 Bond Future	11.22	Put			2,183.13000	2.18313	2,209,440	12.80		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			215.27000	0.21527	199,710	11.96		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,905.43000	4.90543	4,960,880	11.96		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			796.76000	0.79676	760,370	12.55		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.87	Put			720.83000	0.72083	725,260	13.84		0.00	0	71
R2035 On 04/05/2023 Bond Future	12.46	Call			5,936.32000	5.93632	5,864,150	14.77		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			220.74000	0.22074	219,580	14.77		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			1,120.61000	1.12061	1,076,860	12.77		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			2,250.05000	2.25005	2,277,310	12.77		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			1,144.59000	1.14459	1,100,370	12.79		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Put			5,177.10000	5.17710	5,234,390	11.91		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Call			9,321.61000	9.32161	9,249,480	15.85		0.00	0	
R2035 On 04/05/2023 Bond Future	13.18	Put			44.90000	0.04490	43,780	15.85		0.00	0	45
R2035 On 04/05/2023 Bond Future	11.80	Call			3,053.52000	3.05352	2,988,370	13.73		0.00	0	
R2035 On 04/05/2023 Bond Future	11.80	Put			821.18000	0.82118	827,040	13.73		0.00	0	1,03
R2035 On 04/05/2023 Bond Future	11.87	Call			3,333.01000	3.33301	3,266,430	13.84		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,419.52000	4.41952	4,362,400	14.08		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,911.71000	1.91171	1,927,470	14.08		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,454.79000	4.45479	4,397,500	14.10		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,893.90000	1.89390	1,909,490	14.10		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,490.37000	4.49037	4,432,900	14.11		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,876.45000	1.87645	1,891,860	14.11		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,235.56000	4.23556	4,267,400	13.43		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,355.27000	1.35527	1,329,010	12.69		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			7,168.18000	7.16818	7,216,530	12.69		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,316.92000	2.31692	2,280,380	13.10		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			5,209.51000	5.20951	5,247,580	13.10		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,569.05000	1.56905	1,580,390	15.17		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,033.33000	3.03333	2,990,940	13.41		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,293.34000	4.29334	4,325,560	13.41		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,059.87000	3.05987	3,017,290	13.42		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,264.37000	4.26437	4,296,400	13.42		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,086.53000	3.08653	3,043,760	13.43		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			7,799.96000	7.79996	7,736,690	15.17		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			5,488.58000	5.48858	5,435,900	13.35		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,223.29000	3.22329	3,246,780	13.35		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			1,645.86000	1.64586	1,619,180	12.17		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			8,081.74000	8.08174	8,131,230	12.17		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			2,554.76000	2.55476	2,519,480	12.38		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Put			6,100.34000	6.10034	6,141,230	12.38		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035 On 01/02/2024 Bond Future	13.46	Call			9.882.96000	9.88296	9,817,500	14.70	0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,515.75000	1.51575	1,526,460	14.70	0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			5,425.19000	5.42519	5,372,780	13.33	0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,262.42000	3.26242	3,286,180	13.33	0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			5,456.85000	5.45685	5,404,310	13.34	0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,242.79000	3.24279	3,266,420	13.34	0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,560.05000	6.56005	6,602,240	12.17	0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,795.79000	2.79579	2,760,520	12.18	0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,525.28000	6.52528	6,567,310	12.18	0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			2,754.39000	2.75439	2,719,440	12.17	0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,594.96000	6.59496	6,637,310	12.17	0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,775.05000	2.77505	2,739,940	12.17	0.00	0	
Total R2035 Option									0.00	0	8,36
Total For R2035									6,407,394.75	75	166,32
R2037 On 04/05/2023 Bond Future			11.72564	80.51692	11.65713	80.90457		13.83	4,428,430.60	55	62,86
R2037 On 03/08/2023 Bond Future			11.85623	77.86562	11.78491	78.26146		15.25	0.00	0	74,07
R2037 On 02/11/2023 Bond Future			11.97542	79.46350	11.90135	79.86761		14.59	0.00	0	
R2037 On 01/02/2024 Bond Future			12.09940	76.85993	12.02238	77.27250		14.51	0.00	0	
R2037 On 02/05/2024 Bond Future			12.24213	78.39845	12.16210	78.81891		13.54	0.00	0	
Total R2037 Future									4,428,430.60	55	136,93
R2037 On 04/05/2023 Bond Future	10.95	Call			303.81000	0.30381	240,590	12.98	0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			4,475.02000	4.47502	4,799,450	12.98	0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			388.35000	0.38835	311,980	13.09	0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			4,071.65000	4.07165	4,382,930	13.09	0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			803.48000	0.80348	674,000	13.50	0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			2,831.27000	2.83127	3,087,280	13.52	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			842.76000	0.84276	708,970	13.53	0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,792.10000	2.79210	3,045,960	13.53	0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			2,070.15000	2.07015	1,837,180	14.30	0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			1,376.92000	1.37692	1,531,600	14.30	0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Put			2,870.68000	2.87068	3,128,850	13.50	0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			2,630.42000	2.63042	2,367,160	14.58	0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			1,047.90000	1.04790	1,172,290	14.58	0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Call			10,601.01000	10.60101	10,216,840	17.18	0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			23.19000	0.02319	26,670	17.18	0.00	0	40
R2037 On 04/05/2023 Bond Future	11.31	Call			823.03000	0.82303	691,390	13.52	0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			4,071.89000	4.07189	3,821,060	15.84	0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,183.68000	2.18368	2,328,690	15.84	0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			365.79000	0.36579	318,330	13.99	0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	03/08/2023	Bond Future	10.30	Put		9.32268000	9.32268	9,671,060	13.99	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		4,106.02000	4.10602	3,854,140	15.85	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		2,164.10000	2.16410	2,308,060	15.85	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,131.32000	1.13132	1,017,750	14.28	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,689.80000	5.68980	5,972,070	14.28	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		4,037.86000	4.03786	3,788,090	15.82	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		2,203.42000	2.20342	2,349,490	15.82	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,687.70000	4.68770	4,908,410	14.37	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		2,790.53000	2.79053	2,609,170	14.35	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,750.17000	4.75017	4,972,920	14.35	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		2,815.98000	2.81598	2,633,590	14.36	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,718.85000	4.71885	4,940,570	14.36	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		2,841.54000	2.84154	2,658,140	14.37	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,133.40000	5.13340	4,887,390	14.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,504.72000	3.50472	3,671,280	14.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,071.49000	5.07149	4,827,060	14.87	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,547.16000	3.54716	3,715,300	14.87	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,102.27000	5.10227	4,857,040	14.88	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,525.74000	3.52574	3,693,080	14.88	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,729.79000	6.72979	6,984,790	13.06	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		2,800.23000	2.80023	2,633,930	13.07	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,694.18000	6.69418	6,948,340	13.07	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		2,758.15000	2.75815	2,593,520	13.06	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,765.55000	6.76555	7,021,380	13.06	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		2,779.14000	2.77914	2,613,680	13.06	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											4,428,430.60	55	143,13
R2040	On	04/05/2023	Bond Future			11.89514	81.58733	11.87767	81.69225	14.71	26,189,532.93	321	52,07
R2040	On	03/08/2023	Bond Future			12.02497	78.70697	12.00674	78.81440	16.26	0.00	0	99,56
R2040	On	02/11/2023	Bond Future			12.14345	80.32213	12.12450	80.43196	15.57	0.00	0	
R2040	On	01/02/2024	Bond Future			12.26653	77.48614	12.24685	77.59820	15.01	0.00	0	
R2040	On	02/05/2024	Bond Future			12.40695	79.03692	12.38656	79.15086	13.83	0.00	0	
Total R2040 Future											26,189,532.93	321	151,64
R2040	On	04/05/2023	Bond Future	10.17	Call		5.18000	0.00518	4,310	13.27	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		11,405.73000	11.40573	11,509,780	13.27	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call		64.77000	0.06477	57,320	13.25	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put		7,462.56000	7.46256	7,560,030	13.25	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call		139.77000	0.13977	126,150	13.46	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put		5,572.45000	5.57245	5,658,960	13.60	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 04/05/2023 Bond Future	11.41	Call			658.85000	0.65885	618,130	14.13		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			3,550.35000	3.55035	3,614,550	14.13		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			676.13000	0.67613	634,750	14.15		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			3,504.08000	3.50408	3,567,620	14.15		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			3,458.31000	3.45831	3,521,170	14.17		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			786.48000	0.78648	741,040	14.25		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			3,234.79000	3.23479	3,294,270	14.25		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			2,387.27000	2.38727	2,306,840	15.26		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Put			1,361.85000	1.36185	1,386,340	15.26		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			208.65000	0.20865	190,240	13.60		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			6,240.75000	6.24075	6,332,050	13.46		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			5,506.34000	5.50634	5,404,850	16.60		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			361.51000	0.36151	364,940	16.60		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			8,722.12000	8.72212	8,616,770	17.76		0.00	0	
R2040 On 04/05/2023 Bond Future	13.45	Put			93.25000	0.09325	92,820	17.76		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.43	Call			693.82000	0.69382	651,760	14.17		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			3,962.24000	3.96224	3,888,550	17.05		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,719.79000	2.71979	2,753,530	17.05		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			3,996.54000	3.99654	3,922,570	17.07		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,696.59000	2.69659	2,730,050	17.07		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			3,928.06000	3.92806	3,854,660	17.03		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,743.17000	2.74317	2,777,200	17.03		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,770.90000	5.77090	5,829,830	15.05		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,533.29000	2.53329	2,482,100	15.07		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,733.62000	5.73362	5,792,260	15.07		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,557.70000	2.55770	2,506,210	15.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,696.30000	5.69630	5,754,640	15.08		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,508.76000	2.50876	2,457,860	15.05		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			4,713.69000	4.71369	4,645,860	15.42		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,241.94000	4.24194	4,286,170	15.42		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			4,744.74000	4.74474	4,676,690	15.44		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,216.56000	4.21656	4,260,570	15.44		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			4,776.16000	4.77616	4,707,880	15.45		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,191.61000	4.19161	4,235,390	15.45		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,169.00000	7.16900	7,235,350	13.27		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			2,644.04000	2.64404	2,596,940	13.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,248.25000	7.24825	7,315,090	13.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			2,665.52000	2.66552	2,618,170	13.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,208.54000	7.20854	7,275,130	13.26		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			2,687.09000	2.68709	2,639,500	13.27		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 Interest
Total R2040 Option												0.00	0	3,95
Total For R2040												26,189,532.93	321	155,65
R2044	On	04/05/2023	Bond Future			12.00853	77.62112	12.00631	77.63445		15.79	6,364,931.84	82	62,35
R2044	On	03/08/2023	Bond Future			12.13542	74.78685	12.13304	74.80087		17.50	0.00	0	21,47
R2044	On	02/11/2023	Bond Future			12.25115	76.32159	12.24865	76.33608		16.78	0.00	0	
R2044	On	01/02/2024	Bond Future			12.37121	73.52756	12.36862	73.54232		16.22	0.00	0	
R2044	On	02/05/2024	Bond Future			12.50737	74.99900	12.50475	75.01366		14.96	0.00	0	
Total R2044 Future												6,364,931.84	82	83,82
R2044	On	04/05/2023	Bond Future	11.41	Call			503.30000	0.50330	487,980	15.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put			4,231.45000	4.23145	4,229,460	15.17	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call			517.46000	0.51746	501,910	15.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put			4,180.57000	4.18057	4,178,350	15.18	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call			531.90000	0.53190	516,120	15.20	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put			1,270.22000	1.27022	1,256,870	16.77	0.00	0	1,75
R2044	On	04/05/2023	Bond Future	11.43	Put			4,130.06000	4.13006	4,127,610	15.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call			1,150.79000	1.15079	1,128,480	15.79	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put			2,716.51000	2.71651	2,707,530	15.79	0.00	0	4,42
R2044	On	04/05/2023	Bond Future	12.00	Call			1,846.23000	1.84623	1,820,720	16.27	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put			1,884.13000	1.88413	1,871,950	16.27	0.00	0	4,42
R2044	On	04/05/2023	Bond Future	12.25	Call			2,709.84000	2.70984	2,683,160	16.77	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call			2,188.74000	2.18874	2,172,100	17.08	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put			4,504.97000	4.50497	4,502,350	17.08	0.00	0	3,07
R2044	On	03/08/2023	Bond Future	12.00	Call			2,880.99000	2.88099	2,862,710	17.50	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put			3,672.11000	3.67211	3,667,850	17.50	0.00	0	4,75
R2044	On	03/08/2023	Bond Future	12.15	Call			3,341.04000	3.34104	3,321,980	17.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put			3,241.19000	3.24119	3,236,150	17.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call			3,372.83000	3.37283	3,353,720	17.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put			3,214.21000	3.21421	3,209,120	17.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call			3,404.74000	3.40474	3,385,590	17.80	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put			3,187.43000	3.18743	3,182,300	17.80	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put			6,507.29000	6.50729	6,508,600	16.18	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call			2,285.13000	2.28513	2,271,890	16.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put			6,466.72000	6.46672	6,467,970	16.20	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call			2,308.04000	2.30804	2,294,740	16.21	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put			6,426.13000	6.42613	6,427,320	16.21	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call			2,262.11000	2.26211	2,248,930	16.18	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call			4,219.44000	4.21944	4,204,970	16.25	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put			4,785.25000	4.78525	4,785,540	16.25	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call			4,248.76000	4.24876	4,234,250	16.26	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
R2044 On 01/02/2024 Bond Future	12.28	Put			4,756.86000	4.75686	4,757,110	16.26		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			4,278.43000	4.27843	4,263,890	16.27		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,728.90000	4.72890	4,729,120	16.27		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			7,603.28000	7.60328	7,607,330	14.40		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			2,626.47000	2.62647	2,615,940	14.38		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			7,685.67000	7.68567	7,689,800	14.38		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			2,647.86000	2.64786	2,637,290	14.39		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			7,644.54000	7.64454	7,648,630	14.39		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			2,669.04000	2.66904	2,658,430	14.40		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										6,364,931.84	82	102,30
R2048 On 04/05/2023 Bond Future			11.88580	76.75602	11.87817	76.80332		16.47		20,800,881.42	271	242,50
R2048 On 03/08/2023 Bond Future			11.99849	78.28716	11.99051	78.33579		17.27		0.00	0	
R2048 On 02/11/2023 Bond Future			12.11130	75.45144	12.10298	75.50131		17.50		0.00	0	
R2048 On 01/02/2024 Bond Future			12.22833	77.02029	12.21968	77.07124		15.98		0.00	0	13,00
R2048 On 02/05/2024 Bond Future			12.35181	74.12077	12.34291	74.17228		15.61		0.00	0	
Total R2048 Future										20,800,881.42	271	255,50
R2048 On 04/05/2023 Bond Future	10.40	Call			17.65000	0.01765	15,790	14.87		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			10,269.71000	10.26971	10,315,150	14.87		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			287.63000	0.28763	272,060	15.33		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			5,401.05000	5.40105	5,432,780	15.33		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			571.35000	0.57135	547,300	15.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			4,111.57000	4.11157	4,134,820	15.69		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			587.18000	0.58718	562,740	15.70		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			4,060.22000	4.06022	4,083,080	15.70		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			603.31000	0.60331	578,480	15.72		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			4,009.26000	4.00926	4,031,730	15.72		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			3,796.79000	3.79679	3,757,750	17.88		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			3,134.44000	3.13444	3,144,030	17.88		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			3,830.82000	3.83082	3,791,650	17.89		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,108.50000	3.10850	3,117,960	17.89		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			3,763.07000	3.76307	3,724,170	17.86		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,160.78000	3.16078	3,170,510	17.86		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,493.50000	6.49350	6,516,090	17.10		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			2,542.98000	2.54298	2,515,550	17.12		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,452.43000	6.45243	6,474,870	17.12		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			2,567.73000	2.56773	2,540,160	17.13		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,411.58000	6.41158	6,433,880	17.13		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			2,518.36000	2.51836	2,491,080	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 Interest
R2048	On	01/02/2024	Bond Future	12.14	Call		4,451.25000	4.45125	4,417,860	16.16	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,923.58000	4.92358	4,941,140	16.16	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		4,482.09000	4.48209	4,448,590	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,894.85000	4.89485	4,912,300	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		4,513.02000	4.51302	4,479,410	16.19	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,866.29000	4.86629	4,883,630	16.19	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		8,020.41000	8.02041	8,047,890	15.07	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		2,659.67000	2.65967	2,635,880	15.05	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,107.78000	8.10778	8,135,500	15.05	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		2,681.55000	2.68155	2,657,640	15.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		8,064.00000	8.06400	8,091,600	15.06	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		2,703.52000	2.70352	2,679,490	15.07	0.00	0	
Total R2048 Option											0.00	0	3,000
Total For R2048											20,800,881.42	271	258,500
R209	On	04/05/2023	Bond Future			11.43944	66.09658	11.41716	66.20717	14.54	3,965,794.80	60	19,600
R209	On	03/08/2023	Bond Future			11.54846	67.41509	11.52530	67.52826	15.23	0.00	0	1,600
R209	On	02/11/2023	Bond Future			11.65514	65.64629	11.63108	65.76207	15.27	0.00	0	7,000
R209	On	01/02/2024	Bond Future			11.76236	67.01128	11.73742	67.12948	14.63	0.00	0	
R209	On	02/05/2024	Bond Future			11.88574	65.20390	11.85997	65.32397	14.34	0.00	0	
Total R209 Future											3,965,794.80	60	22,000
R209	On	04/05/2023	Bond Future	10.00	Call		14.77000	0.01477	12,360	13.11	0.00	0	500
R209	On	04/05/2023	Bond Future	10.00	Put		7,617.62000	7.61762	7,725,800	13.11	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		122.73000	0.12273	109,010	13.41	0.00	0	4,500
R209	On	04/05/2023	Bond Future	10.50	Put		4,910.36000	4.91036	5,007,230	13.41	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		589.06000	0.58906	547,010	14.11	0.00	0	1,200
R209	On	04/05/2023	Bond Future	11.09	Put		2,390.39000	2.39039	2,452,670	14.27	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		753.70000	0.75370	704,680	14.28	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		2,356.59000	2.35659	2,418,160	14.28	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		771.59000	0.77159	721,870	14.30	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		2,323.12000	2.32312	2,383,990	14.30	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,708.66000	2.70866	2,777,200	14.11	0.00	0	8,200
R209	On	04/05/2023	Bond Future	11.50	Call		1,674.74000	1.67474	1,599,350	14.99	0.00	0	2,200
R209	On	04/05/2023	Bond Future	11.50	Put		1,264.88000	1.26488	1,300,080	14.99	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,269.73000	5.26973	5,162,670	16.78	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		184.73000	0.18473	188,260	16.78	0.00	0	9,700
R209	On	04/05/2023	Bond Future	11.09	Call		736.07000	0.73607	687,760	14.27	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,736.10000	3.73610	3,655,400	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,750.29000	1.75029	1,782,760	15.92	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		280.39000	0.28039	265,180	13.98	0.00	0	1,800

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	10.00	Put		8,374.82000	8.37482	8,472,780	13.98	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,766.75000	3.76675	3,685,770	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,734.11000	1.73411	1,766,300	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		899.18000	0.89918	863,270	14.21	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		5,116.86000	5.11686	5,194,120	14.21	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,705.68000	3.70568	3,625,270	15.90	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,766.76000	1.76676	1,799,520	15.90	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,919.99000	3.91999	3,976,630	15.08	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,500.45000	2.50045	2,441,920	15.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,973.79000	3.97379	4,031,040	15.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,523.04000	2.52304	2,464,210	15.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,946.71000	3.94671	4,003,660	15.07	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,545.94000	2.54594	2,486,800	15.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,752.30000	4.75230	4,675,210	15.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,880.22000	2.88022	2,921,330	15.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,696.61000	4.69661	4,619,950	15.05	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,915.75000	2.91575	2,957,290	15.05	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,724.31000	4.72431	4,647,430	15.07	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,897.81000	2.89781	2,939,130	15.07	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,789.71000	5.78971	5,857,830	13.84	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,526.16000	2.52616	2,473,980	13.84	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,758.54000	5.75854	5,826,430	13.84	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,488.77000	2.48877	2,437,070	13.83	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,821.01000	5.82101	5,889,380	13.83	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,507.43000	2.50743	2,455,480	13.84	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											3,965,794.80	60	52,10
R210	On	04/05/2023	Bond Future			224.40674	224.40674	224.45257	224.45257		0.00	0	30
R210	On	03/08/2023	Bond Future			228.93796	228.93796	228.98598	228.98598		0.00	0	30
R210	On	02/11/2023	Bond Future			230.54117	230.54117	230.59063	230.59063		0.00	0	
R210	On	01/02/2024	Bond Future			235.38636	235.38636	235.43697	235.43697		0.00	0	
R210	On	02/05/2024	Bond Future			236.94329	236.94329	236.99356	236.99356		0.00	0	
Total R210 Future											0.00	0	60
Total For R210											0.00	0	60
R213	On	04/05/2023	Bond Future			10.53862	82.78863	10.50013	82.96576	9.59	2,566,447.53	31	33,90
R213	On	03/08/2023	Bond Future			10.64490	84.44010	10.60455	84.62117	9.97	0.00	0	
R213	On	02/11/2023	Bond Future			10.75292	82.61888	10.71062	82.80388	9.93	0.00	0	3,70
R213	On	01/02/2024	Bond Future			10.86693	84.33677	10.82255	84.52564	9.35	0.00	0	
R213	On	02/05/2024	Bond Future			10.99453	82.47345	10.94808	82.66566	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												2,566,447.53	31	37,67
R213	On	04/05/2023	Bond Future	10.73	Call			1,825.00000	1.82500	1,701,610	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			774.35000	0.77435	828,090	10.10	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,856.02000	1.85602	1,731,710	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			760.06000	0.76006	812,880	10.12	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,887.25000	1.88725	1,762,040	10.14	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			746.00000	0.74600	797,920	10.14	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,120.11000	5.12011	4,970,700	10.89	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			672.34000	0.67234	704,000	10.89	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			5,051.87000	5.05187	4,903,140	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			687.86000	0.68786	720,200	10.87	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			5,085.97000	5.08597	4,936,900	10.88	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			680.06000	0.68006	712,060	10.88	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,884.57000	1.88457	1,950,300	10.28	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,680.59000	3.68059	3,560,880	10.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,869.59000	1.86959	1,934,880	10.29	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,625.45000	3.62545	3,506,620	10.27	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,899.66000	1.89966	1,965,830	10.27	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,652.98000	3.65298	3,533,710	10.28	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,271.31000	5.27131	5,135,810	9.97	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,597.00000	1.59700	1,650,370	9.97	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,300.57000	5.30057	5,164,760	9.98	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,586.06000	1.58606	1,639,120	9.98	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,242.08000	5.24208	5,106,910	9.96	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,608.00000	1.60800	1,661,700	9.96	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,754.49000	4.75449	4,871,560	8.79	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,942.69000	1.94269	1,867,120	8.80	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,727.78000	4.72778	4,844,420	8.80	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,958.95000	1.95895	1,882,980	8.80	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,700.83000	4.70083	4,817,070	8.80	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,926.17000	1.92617	1,851,030	8.79	0.00	0	
Total R213 Option												0.00	0	
Total For R213												2,566,447.53	31	37,67
R214	On	04/05/2023	Bond Future			11.72283	62.51972	11.72018	62.53322		16.12	1,375,433.84	22	17,98
R214	On	03/08/2023	Bond Future			11.82947	63.76683	11.82666	63.78094		16.92	0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.93617	61.77538	11.93323	61.78994		17.09	0.00	0	
R214	On	01/02/2024	Bond Future			12.04658	63.05990	12.04353	63.07479		15.62	0.00	0	
R214	On	02/05/2024	Bond Future			12.16340	61.02333	12.16031	61.03818		15.19	0.00	0	
Total R214 Future												1,375,433.84	22	20,98

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		731.23000	0.73123	713,850	15.86	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		2,610.85000	2.61085	2,606,970	15.86	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		748.78000	0.74878	731,220	15.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		2,575.01000	2.57501	2,570,950	15.88	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		766.59000	0.76659	748,860	15.89	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		2,539.50000	2.53950	2,535,270	15.89	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		3,647.85000	3.64785	3,629,680	17.63	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		2,008.75000	2.00875	2,004,690	17.63	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		3,587.61000	3.58761	3,569,500	17.60	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		2,044.90000	2.04490	2,040,900	17.60	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		3,617.61000	3.61761	3,599,470	17.61	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		2,026.67000	2.02667	2,022,640	17.61	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,687.17000	4.68717	4,688,830	16.69	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,292.74000	2.29274	2,279,790	16.70	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,656.14000	4.65614	4,657,750	16.70	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,249.73000	2.24973	2,236,880	16.68	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,718.37000	4.71837	4,720,080	16.68	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,271.18000	2.27118	2,258,280	16.69	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		4,064.16000	4.06416	4,050,080	16.14	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,548.05000	3.54805	3,548,860	16.14	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		4,091.14000	4.09114	4,077,030	16.15	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,526.90000	3.52690	3,527,680	16.15	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		4,037.49000	4.03749	4,023,440	16.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,569.56000	3.56956	3,570,400	16.12	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,910.56000	5.91056	5,915,230	14.64	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		2,411.49000	2.41149	2,401,270	14.65	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,877.27000	5.87727	5,881,900	14.65	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		2,430.73000	2.43073	2,420,460	14.66	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,844.13000	5.84413	5,848,710	14.66	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		2,392.34000	2.39234	2,382,160	14.64	0.00	0	
Total R214 Option											0.00	0	
Total For R214											1,375,433.84	22	20,96
Total for Bond											201,301,171.27	2,123	1,425,05
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			866.12400	866.12400	867.53500	867.53500				0.00	0	84
GOVI On 03/08/2023 GOVI			883.40400	883.40400	884.84500	884.84500				0.00	0	
GOVI On 02/11/2023 GOVI			901.52500	901.52500	902.99700	902.99700				0.00	0	
GOVI On 01/02/2024 GOVI			920.27000	920.27000	921.77200	921.77200				0.00	0	
GOVI On 02/05/2024 GOVI			938.74900	938.74900	940.28000	940.28000				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			146,750.00000	14.67500	132,640,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			146,650.00000	14.66500	132,540,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			146,550.00000	14.65500	132,440,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			476,150.00000	47.61500	461,740,000			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			476,350.00000	47.63500	461,940,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			476,250.00000	47.62500	461,840,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			171,770.00000	17.17700	157,050,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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		171,970.00000	17.19700	157,250,000		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		171,870.00000	17.18700	157,150,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		417,820.00000	41.78200	402,800,000		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		417,720.00000	41.77200	402,700,000		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		417,920.00000	41.79200	402,900,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		106,900.00000	10.69000	122,210,000		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		107,000.00000	10.70000	122,310,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		107,100.00000	10.71000	122,410,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	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			879.04900	879.04900	880.14300	880.14300		0.00	0	
AL37	On	03/08/2023	Index Future			896.58600	896.58600	897.70500	897.70500		0.00	0	
AL37	On	02/11/2023	Index Future			914.97700	914.97700	916.12100	916.12100		0.00	0	
AL37	On	01/02/2024	Index Future			934.00200	934.00200	935.16900	935.16900		0.00	0	
AL37	On	02/05/2024	Index Future			952.75700	952.75700	953.94500	953.94500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,003.03800	1,003.03800	1,004.79200	1,004.79200		0.00	0	
AL7T	On	03/08/2023	Index Future			1,023.04900	1,023.04900	1,024.84000	1,024.84000		0.00	0	
AL7T	On	02/11/2023	Index Future			1,044.03500	1,044.03500	1,045.86400	1,045.86400		0.00	0	
AL7T	On	01/02/2024	Index Future			1,065.74300	1,065.74300	1,067.61000	1,067.61000		0.00	0	
AL7T	On	02/05/2024	Index Future			1,087.14400	1,087.14400	1,089.04600	1,089.04600		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			878.75300	878.75300	880.12000	880.12000		0.00	0	10
ALBI	On	03/08/2023	Index Future			896.28500	896.28500	897.68100	897.68100		0.00	0	
ALBI	On	02/11/2023	Index Future			914.67000	914.67000	916.09600	916.09600		0.00	0	
ALBI	On	01/02/2024	Index Future			933.68800	933.68800	935.14400	935.14400		0.00	0	
ALBI	On	02/05/2024	Index Future			952.43800	952.43800	953.92000	953.92000		0.00	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			325.86600	325.86600	327.51900	327.51900				0.00	0	65
IGOV On 03/08/2023 Index Future			332.44700	332.44700	334.13300	334.13300				0.00	0	
IGOV On 02/11/2023 Index Future			339.34400	339.34400	341.06600	341.06600				0.00	0	
IGOV On 01/02/2024 Index Future			346.47600	346.47600	348.23400	348.23400				0.00	0	
IGOV On 02/05/2024 Index Future			353.50800	353.50800	355.30100	355.30100				0.00	0	
Total IGOV Future										0.00	0	65
Total For IGOV										0.00	0	65
Total for Index										0.00	0	75
JIBAR F On 19/04/2023 Jibar Future			7.65500	92.34500	7.63500	92.36500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.67000	92.33000	7.65500	92.34500				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.69000	92.31000	7.71500	92.28500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.69500	92.30500	7.71500	92.28500				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			7.70000	92.30000	7.70000	92.30000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			7.69500	92.30500	7.70000	92.30000				0.00	0	7
JIBAR F On 20/12/2023 Jibar Future			7.65500	92.34500	7.63000	92.37000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			7.57000	92.43000	7.56000	92.44000				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.45000	92.55000	7.42000	92.58000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.41000	92.59000	7.38000	92.62000				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.35000	92.65000	7.32000	92.68000				0.00	0	
JIBAR F On 19/03/2025 Jibar Future			7.33500	92.66500	7.61000	92.39000				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 :										201,301,171.27	2,123	1,427,06
ABCPI3 On 07/12/2023 Spot Bond			4.70000	329.87469	4.70000	329.71100				272,600,000,000.00	58,000,000	29,000,00
Total ABCPI3 SPOT										272,600,000,000.00	58,000,000	29,000,00
Total For ABCPI3										272,600,000,000.00	58,000,000	29,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.16800				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.90473				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.47000	102.64315	9.47000	102.59098				0.00	0	

Contract 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			11.76500	89.46282	11.76500	89.40664				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	102.02740				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.49213				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	100.07357				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	100.23692				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.44758				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.96024				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.46761				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.00713				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.71713				0.00	0	800,000,00
Total ABFN28 SPOT										0.00	0	800,000,00
Total For ABFN28										0.00	0	800,000,00
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.24737				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	101.33055				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.16212				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.28884				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.37008				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.55817				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.99206				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.42412				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.15119				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.75647				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.47386				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.49101				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	99.90669				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 Intere
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.53703				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	100.55150				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.78246				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.70369				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.06592				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.78244				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.80164				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.91623				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	100.83185				0.00	1,000,000,000	500,000,000
Total ABFN55 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN55										0.00	1,000,000,000	500,000,000
ABFN5 On 08/11/2027 Spot Bond					0.00000	100.28781				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.80443				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	100.82730				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.46722				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.73014				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
ABFN6 On 24/02/2030 Spot Bond					0.00000	100.78061				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	100.04516				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.29396				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	99.88096				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.42238				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.58168				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.34013				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	99.73475				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	99.72391				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	158.33090			2,355,691,581,000.00	298,000,200	149,000,100
Total ABKI04 SPOT									2,355,691,581,000.00	298,000,200	149,000,100
Total For ABKI04									2,355,691,581,000.00	298,000,200	149,000,100
ABKI04 On 13/03/2024 Spot Bond			100.00000	68.93777	100.00000	68.61807			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	166.70500			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	217.34115			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	239.39161			0.00	0	
Total ABN63 SPOT									0.00	0	
Total For ABN63									0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.38500	8.38500	8.38500	109.23559			0.00	0	
Total ABN79 SPOT									0.00	0	
Total For ABN79									0.00	0	
ABS16 On 11/11/2025 Spot Bond			8.98500	106.98640	8.98500	106.93446			0.00	0	
Total ABS16 SPOT									0.00	0	
Total For ABS16									0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.79500	110.71175	8.79500	110.65911			0.00	0	
Total ABS17 SPOT									0.00	0	
Total For ABS17									0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.02000	100.78730	8.02000	100.74353			0.00	0	
Total ABS18 SPOT									0.00	0	
Total For ABS18									0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.44000	9.44000	9.44000	101.51913			0.00	0	
Total ABS19 SPOT									0.00	0	
Total For ABS19									0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.14000	99.26564	9.14000	99.21743			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	14.48461	100.00000	14.42091			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	330.66395	4.35000	330.50607				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.26000	11.26000	11.26000	101.65650				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	99.99938				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	99.99943				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	99.99985				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.45281				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.79837				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.16861				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.79332				0.00	0	200,000,00
Total AGL02 SPOT										0.00	0	200,000,00
Total For AGL02										0.00	0	200,000,00
AGL03 On 17/05/2025 Spot Bond					0.00000	101.64166				0.00	0	500,000,00
Total AGL03 SPOT										0.00	0	500,000,00
Total For AGL03										0.00	0	500,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.27982				0.00	0	800,000,00
Total AGLG01 SPOT										0.00	0	800,000,00
Total For AGLG01										0.00	0	800,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	104.40005				0.00	0	

Contract 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	104.00882				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.19953				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	103.27629				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.41182				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.61068				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.46629				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.49929				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.68500	98.61834	8.68500	98.57203				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.54902				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.71471				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.92163				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	101.37919				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.67264				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			9.57500	100.90742	9.57500	100.85654				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.74975				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.69451				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.72364				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.08938				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.06962				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.64705				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.69439				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.72350				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.92672				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	100.77298				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.83768				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.70894				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.69803				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.73804				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.72422				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.35230				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.94841				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.84500	104.96019	7.84500	104.91546				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			10.29000	101.72456	10.29000	101.66817				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.94000	93.89908	11.94000	93.83894				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.87349				0.00	0	

Contract 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	100.90098				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.40380				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.72000	196.64098	6.72000	196.52222			739,200,000,000.00		110,000,000	55,000,00
Total AIRL01 SPOT									739,200,000,000.00		110,000,000	55,000,00
Total For AIRL01									739,200,000,000.00		110,000,000	55,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	99.82404				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.41557				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	99.94208				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.19963				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.73879				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.49203				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.44000	254.31104	5.44000	254.17479				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.05000	220.73576	6.05000	220.61029				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 Intert
ASN15 On 31/03/2028 Spot Bond			5.46000	205.96374	5.46000	208.90695				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.35000	117.86282	5.35000	117.80004				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.52859				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	99.99986				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	99.99922				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.84799				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.72904				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.69305				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.18161				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	99.82545				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	99.99985				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.34974				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 Inter
Total For ASN310										0.00	0	800,000,00
ASN31: On 31/03/2029 Spot Bond			5.06500	5.06500	5.06500	115.71465				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.55500	5.55500	5.55500	105.51434				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.10295				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	100.11627				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.01991				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	99.64938				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.56000	114.99064	5.56000	114.92808				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.99979				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	99.47406				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.10503				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.99982				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	99.99982				0.00	0	

Contract 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	100.50936				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.12739				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.12803				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.48071				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.80886				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.02586				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.02586				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.27240				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	100.07236				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	99.99964				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	100.34606				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	102.45248				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	99.95330				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	99.95220				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	99.94830				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.49554				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.50412				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.03500	10.03500	10.03500	100.70413				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.72500	10.72500	10.72500	100.81422				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.16192				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	101.27819				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.51605				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.09878				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	125.21000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.51000	10.51000	10.51000	100.77093				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.47575				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.13807				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.13807				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	99.97335				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.08000	98.91780	10.08000	98.86436				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.26000	98.66478	9.26000	98.61572				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.81000	97.60528	9.81000	97.55394				0.00	0	

Contract 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			9.81000	97.60528	9.81000	97.55394				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.38500	102.14075	8.38500	102.09441				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.33500	102.38568	10.33500	102.32869				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.28500	102.37941	10.28500	102.32270				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.78500	102.00284	9.78500	101.94902				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.78500	102.00284	9.78500	101.94902				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	102.04325				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.23437				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.42000	101.50397	10.42000	101.44814				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.51000	101.38728	10.51000	101.32992				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.37000	101.57548	10.37000	101.51876				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	102.05158				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	101.44826				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.35845				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	95.74352				0.00	500,000,000	500,000,000
Total ASN587 SPOT										0.00	500,000,000	500,000,000
Total For ASN587										0.00	500,000,000	500,000,000
ASN59(On 31/01/2024 Spot Bond			9.86000	100.73467	9.86000	100.68112				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	101.68856				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	101.58981				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	101.31633				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	101.41673				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.58203				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	100.31090				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61(On 31/01/2030 Spot Bond					0.00000	101.39670				0.00	0	
Total ASN610 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	102.26004				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.02993				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	99.94890				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.66254				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	99.95070				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.59948				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.96649				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	99.99973				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	99.99924				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.39123				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	101.24751				0.00	0	

Contract 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	100.19540				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.73646				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	102.17086				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 19/08/2025 Spot Bond					0.00000	100.76202				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	102.94732				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	99.76838				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	102.88390				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	99.99924				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.60047				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	96.89591				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	102.16256				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	101.22572				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.34898				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.22572				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.37756				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.99949				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	99.99948				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.35201				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.03654				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.21191				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.79959				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	102.19161				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.05632				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 Interest
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	99.76988				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	100.18411				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.37244				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	101.31909				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.56189				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	102.18561				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	99.99955				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	99.99952				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	96.91424				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	101.27330				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	99.93928				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN770 On 21/12/2026 Spot Bond					0.00000	99.94172				0.00	0	

Contract 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			9.51384	9.51384	9.51384	105.59098				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.05641				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.39500	10.39500	10.39500	101.16955				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.38374				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.26683				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.26815				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	99.95325				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	102.04447				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.93744				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.66009				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	102.12770				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	

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 31/01/2037 Spot Bond					0.00000	97.42625				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.72880				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.98827				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.98446				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.79452				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.61453				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.61453				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.38389				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.05496				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.40323				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.39562				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	101.39562				0.00	0	
Total ASN840 SPOT										0.00	0	

Contract 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 ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	101.45335				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	108.67990				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.89000	6.89000	6.89000	101.08399				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84: On 26/04/2023 Spot Bond			6.94000	6.94000	6.94000	101.09132				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84: On 26/04/2023 Spot Bond			7.09000	7.09000	7.09000	101.11329				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.38451				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	101.37788				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	99.99964				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	99.99976				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	100.56196				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.63627				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	101.27822				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	110.59327				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	106.40248				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.27908				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.27908				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	100.24824				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.15046				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.15046				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	102.13367				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	99.95139				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	99.99939				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN88(On 20/06/2027 Spot Bond					0.00000	99.99941				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88(On 02/05/2023 Spot Bond					0.00000	101.22416				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88(On 09/03/2028 Spot Bond					0.00000	100.29008				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88(On 18/04/2029 Spot Bond					0.00000	101.59470				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88(On 29/06/2028 Spot Bond					0.00000	99.75801				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88(On 15/09/2028 Spot Bond					0.00000	100.03453				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88(On 31/01/2024 Spot Bond			10.96000	102.09384	10.96000	102.03367				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90(On 20/06/2027 Spot Bond					0.00000	94.92960				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90(On 31/01/2030 Spot Bond					0.00000	101.20297				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90(On 20/06/2026 Spot Bond					0.00000	99.99957				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91(On 31/07/2027 Spot Bond					0.00000	100.57267				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91(On 31/08/2027 Spot Bond					0.00000	100.58337				0.00	0	
Total ASN915 SPOT										0.00	0	

Contract 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 ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	100.57267				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	100.56197				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	100.56732				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	100.57535				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	100.56732				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	100.57535				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	97.57390				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	95.93260				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	99.99932				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	105.96810				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	99.99942				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	101.31491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	99.99954				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	99.99961				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	99.99947				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	99.99933				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	99.99966				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	99.99964				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	100.56197				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	101.39023				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	99.99945				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	99.99945				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN96(On 30/09/2027 Spot Bond					0.00000	102.02991				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	103.94488				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	99.99936				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	99.99971				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	87.11924				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	101.43573				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	99.99961				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98(On 02/04/2029 Spot Bond					0.00000	97.02891				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98(On 14/02/2026 Spot Bond					0.00000	80.33390				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98(On 15/02/2028 Spot Bond					0.00000	100.88774				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98(On 17/08/2023 Spot Bond					0.00000	100.70035				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98(On 17/02/2028 Spot Bond					0.00000	100.78305				0.00	0	
Total ASN984 SPOT										0.00	0	

Contract 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 ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.60698				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.58470				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	100.37288				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	99.99956				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.30021				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.18427				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.17655				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			6.97000	102.25450	6.97000	102.21602				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.32334				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.41841				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.59934				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.98877				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.77947				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.00138				0.00	0	1,000,000.00
Total BAWGL2 SPOT										0.00	0	1,000,000.00
Total For BAWGL2										0.00	0	1,000,000.00
BAYA72 On 31/03/2026 Spot Bond			11.71000	11.71000	11.71000	106.88265			35,130,000,000.00	3,000,000,000.00	3,000,000,000	1,500,000.00
Total BAYA72 SPOT									15,130,000,000,000.00	3,000,000,000	1,500,000.00	
Total For BAYA72									15,130,000,000,000.00	3,000,000,000	1,500,000.00	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.76828				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.50173				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.52275				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	102.19974				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.60414				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.54804				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.64418				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	104.33935				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.06261				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.60217				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	102.39353				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.44486				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	102.39300				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.46674				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	102.37240				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.61746				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.54919				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.54827				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	102.47595				0.00	0	
Total BAYA99 SPOT										0.00	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 BAYA99										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	102.80734				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	102.92976				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	102.85952				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	102.80770				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	102.78720				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	102.80734				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	102.80770				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	102.91131				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			8.81500	8.81500	8.81500	100.60400				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	101.17877				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.11472				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.94292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.42152				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.90181				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.33398				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.81907				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.33562				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.83982				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.10276				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.45419				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.28693				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.28734				0.00	0	500,000,00
Total BID10 SPOT										0.00	0	500,000,00
Total For BID10										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			8.48000	104.04026	8.48000	103.99253				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.54762				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	101.47377				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	99.90913				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	99.90706				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.34611				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.82734				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	97.13100				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	73.12100				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	53.94000				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	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.46171				0.00	0	
Total BNPS01 SPOT										0.00	0	

Contract 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 BNPS01										0.00	0	
BNPS0: On 01/03/2029 Spot Bond					0.00000	100.46682				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0: On 15/02/2030 Spot Bond					0.00000	100.12571				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.80398				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.64588				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.73729				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.69950				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.11718				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.76843				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.86810				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	102.75778				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	102.77191				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.40801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	99.77573				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	101.25048				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	102.42409				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	102.37224				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.61940				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.01694				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.64336				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.31000	104.08124	8.31000	104.03486				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.51000	106.70281	8.51000	106.65396				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.16000	103.75744	9.16000	103.70695				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT04 On 17/07/2027 Spot Bond			10.20000	10.20000	10.20000	101.63206				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.47038				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.64431				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.76478				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.84039				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	99.69029				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.61447				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.64423				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	99.97387	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	99.94971				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.49500	101.03529	9.49500	100.98436				0.00	0	
Total CLN362 SPOT										0.00	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 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	104.05751	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	101.31379				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	101.98930				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.80000	99.82594	10.80000	99.76888				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	107.82819	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	158.92315	6.33500	158.83011				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.44500	153.11241	8.44500	153.00556				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.14000	101.72028	9.14000	101.67088				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.46768				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.85547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 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	
CLN504 On 15/03/2025 Spot Bond				100.00000	0.00000	100.03033				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	101.27141				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	99.69548				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 24/04/2023 Spot Bond					0.00000	101.48561				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.39719				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	101.20946				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.00122				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 20/06/2023 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.59897				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.04000	102.40170	10.04000	102.34629				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	101.37263				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.88943				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.76895				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	159.46700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.53316				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.51000	102.24691	9.51000	102.19444				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.56000	100.72680	9.56000	100.67485				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			9.65000	104.78877	9.65000	104.73422				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.70000	9.70000	9.70000	327.05006				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 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	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.88444				0.00	0	
Total CLN556 SPOT										0.00	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 CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.90049				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.62575				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.89526				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	140.92200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.92465				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.01000	103.84678	10.01000	103.90805				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.51000	105.11178	9.51000	105.05784				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	101.21515				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.74071				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.84062				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.36079				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.89155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.74000	104.10715	9.74000	104.05246				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.92885				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.89439				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.02789				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	99.99968				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
CLN57 On 18/04/2026 Spot Bond					0.00000	101.55729				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.99763				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.98321				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.11034				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.56996				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.70365				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	102.08215				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.44244				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.75197				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.71223				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.75500	157.27120	4.75500	125.91198				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.88785				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	102.13353				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.61930				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			8.98000	8.98000	8.98000	103.18700				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.92499				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	100.24237				0.00	0	
Total CLN599 SPOT										0.00	0	

Contract 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 CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 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	
CLN60 On 05/08/2024 Spot Bond			8.56500	8.56500	8.56500	101.25210				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.03127				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	100.29360				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	104.19399				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.61728				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.66530				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.14000	103.64778	9.14000	103.59639				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.39084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.39498				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.32804				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	100.63974				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	101.28225				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.53681				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.21599				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.59115				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	
CLN624 On 19/08/2025 Spot Bond					0.00000	100.78692				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	99.81939				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.99500	60.62351	12.99500	79.26793				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.93358				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.21000	99.31076	10.21000	99.25613				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.78466				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.87461				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	102.08783				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	101.00900				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.91190				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.67249				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	100.78239				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.05482				0.00	0	
Total CLN638 SPOT										0.00	0	

Contract 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 CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.82764				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.49592				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.67467				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.40305				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	99.99998				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.88829				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.50301				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.78239				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.78239				0.00	2,000,000,000	1,000,000,000
Total CLN652 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN652										0.00	2,000,000,000	1,000,000,000
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.80000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	99.99964				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	102.38994				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	100.40118				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	102.06700				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	129.60500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.29900				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	101.24521				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.88189				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.09511				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.95772				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	100.83518				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.34297	161.75297	5.34297	131.38236				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.34297	161.75297	5.34297	131.38321				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.84649				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.87662				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	99.94999				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.50318				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	100.31239				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	99.95156				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	99.95071				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	101.06868				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	99.94455				0.00	0	
Total CLN687 SPOT										0.00	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 CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	99.94433				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.15625				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	102.00778				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	99.94938				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.96663				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.38806				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	83.90063				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.10178				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	89.08471				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.17770				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	85.94093				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	100.89167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.76511				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	99.94979				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	82.34640				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	82.58631				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.11916				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.82955				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	99.94957				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	99.94957				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	99.94957				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	81.39706				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.16445				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.40613				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.72474				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	100.44284				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.42648				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95227				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95227				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95227				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95172				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95172				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	99.95172				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.89373				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.91795				0.00	0	
Total CLN731 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.54769				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	99.94914				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.16633				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.79208				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.12292				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.35818				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.26000				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.55351				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.77485				0.00	2,000,000,000	1,000,000,000
Total CLN741 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN741										0.00	2,000,000,000	1,000,000,000
CLN741 On 31/03/2032 Spot Bond					0.00000	102.25176				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.21341				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.59798				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.57963				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	99.94931				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.37074				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.28704				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.17383				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.83164				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.13238				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	100.96815				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.60452				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	5,000,000,000	5,000,000,000
Total CLN756 SPOT										0.00	5,000,000,000	5,000,000,000
Total For CLN756										0.00	5,000,000,000	5,000,000,000
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	5,000,000,000	5,000,000,000
Total CLN757 SPOT										0.00	5,000,000,000	5,000,000,000
Total For CLN757										0.00	5,000,000,000	5,000,000,000
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN758 SPOT										0.00	0	0
Total For CLN758										0.00	0	0
CLN759 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN759 SPOT										0.00	0	0
Total For CLN759										0.00	0	0
CLN760 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN760 SPOT										0.00	0	0
Total For CLN760										0.00	0	0
CLN761 On 22/04/2026 Spot Bond					0.00000	100.93083				0.00	0	0
Total CLN761 SPOT										0.00	0	0
Total For CLN761										0.00	0	0
CLN762 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN762 SPOT										0.00	0	0
Total For CLN762										0.00	0	0
CLN763 On 12/02/2025 Spot Bond					0.00000	100.96582				0.00	0	0
Total CLN763 SPOT										0.00	0	0
Total For CLN763										0.00	0	0
CLN764 On 21/07/2027 Spot Bond					0.00000	101.32063				0.00	0	0
Total CLN764 SPOT										0.00	0	0
Total For CLN764										0.00	0	0
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.27061				0.00	0	0
Total CLN765 SPOT										0.00	0	0
Total For CLN765										0.00	0	0
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.96815				0.00	0	0
Total CLN766 SPOT										0.00	0	0
Total For CLN766										0.00	0	0
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN767 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	99.92016				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.37109				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.01166				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	82.33431				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	87.24096				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.54677				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.40530				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.64000	5.64000	5.64000	105.67800				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.53516				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	100.61008				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	101.24735				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.25384				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	100.83470				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.28632				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.30061				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	102.13366				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	99.95353				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	102.13366				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	111.01979				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	110.85247				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	101.37740				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN792 On 31/01/2025 Spot Bond					0.00000	101.37740				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	102.22083				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.37740				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	102.13373				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.37740				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.37754				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.38358				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.38358				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.56457				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.63412				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	101.25774				0.00	0	
Total CLN804 SPOT										0.00	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 CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.65243				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.39018				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.56739				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.29931				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	99.95217				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.81500	100.65169	8.81500	100.60400				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	99.95178				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	101.55236				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.37740				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.37760				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	101.39018				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	101.24736				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.37740				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.37760				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	102.13374				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	101.37760				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.37760				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.37725				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.37760				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.57033				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.37740				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83(On 31/07/2026 Spot Bond					0.00000	106.18681				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	100.46913				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83(On 31/07/2027 Spot Bond					0.00000	101.37725				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83(On 31/01/2030 Spot Bond			9.24000	9.24000	9.24000	103.36147				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83(On 31/08/2025 Spot Bond					0.00000	100.56182				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83(On 31/08/2026 Spot Bond					0.00000	100.56196				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83(On 31/08/2027 Spot Bond					0.00000	100.56197				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83(On 31/08/2029 Spot Bond					0.00000	100.56188				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83(On 31/03/2027 Spot Bond					0.00000	102.13373				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83(On 20/06/2027 Spot Bond					0.00000	99.99966				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 02/05/2023 Spot Bond					0.00000	102.01134				0.00	0	
Total CLN840 SPOT										0.00	0	
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	

Contract 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 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	100.32268				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.92867				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.94957				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84: On 31/03/2025 Spot Bond					0.00000	102.13374				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84: On 31/03/2027 Spot Bond					0.00000	102.13373				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84: On 31/03/2029 Spot Bond					0.00000	102.13336				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85: On 31/07/2025 Spot Bond					0.00000	101.46202				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85: On 27/09/2028 Spot Bond					0.00000	102.58300				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	99.99964				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85: On 20/06/2027 Spot Bond					0.00000	99.99956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	99.99944				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	99.99940				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	99.91565				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	101.96884				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	83.42238				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.37760				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	99.99955				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	99.99966				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	100.27994				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	114.98991				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.51366				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	86.62540				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	101.22152				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.23438				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	101.22788				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	87.12758				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.56182				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	99.99962				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.70916				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.70916				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	101.25414				0.00	0	
Total CLN877 SPOT										0.00	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 CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.21877				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.92499				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.91462				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.38803				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.21487				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	83.16026				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.95875				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.95875				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.78075				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.92905				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.60000	5.60000	5.60000	125.00600				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	99.99952				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89 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	
CLN89 On 20/12/2027 Spot Bond					0.00000	99.99961				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89 On 31/07/2025 Spot Bond					0.00000	101.37760				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89 On 20/12/2025 Spot Bond					0.00000	99.99947				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	100.56182				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89 On 30/09/2027 Spot Bond					0.00000	102.13367				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89 On 02/04/2026 Spot Bond					0.00000	101.83161				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89 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	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.83916				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.34898				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond			11.29500	11.29500	11.29500	105.84945				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 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	
CLN903 On 20/12/2027 Spot Bond			10.59500	10.59500	10.59500	102.23540				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	100.04546				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	99.99929				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	99.99954				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	99.99902				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 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	
CLN909 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	
CLN910 On 20/06/2024 Spot Bond					0.00000	99.99968				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.62498				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	101.37709				0.00	0	
Total CLN912 SPOT										0.00	0	

Contract 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 CLN912									0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	98.20743			0.00	0	
Total CLN913 SPOT									0.00	0	
Total For CLN913									0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	99.99934			0.00	0	
Total CLN914 SPOT									0.00	0	
Total For CLN914									0.00	0	
CLN91: On 20/12/2032 Spot Bond					0.00000	99.99896			0.00	0	
Total CLN915 SPOT									0.00	0	
Total For CLN915									0.00	0	
CLN91: 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	
CLN91: On 28/02/2027 Spot Bond					0.00000	100.39953			0.00	0	
Total CLN917 SPOT									0.00	0	
Total For CLN917									0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	99.99970			0.00	0	
Total CLN918 SPOT									0.00	0	
Total For CLN918									0.00	0	
CLN91: On 28/07/2027 Spot Bond					0.00000	100.36955			0.00	0	
Total CLN919 SPOT									0.00	0	
Total For CLN919									0.00	0	
CLN92: On 29/02/2028 Spot Bond					0.00000	100.36956			0.00	0	
Total CLN920 SPOT									0.00	0	
Total For CLN920									0.00	0	
CLN92: On 28/02/2026 Spot Bond					0.00000	100.17963			0.00	0	
Total CLN921 SPOT									0.00	0	
Total For CLN921									0.00	0	
CLN92: On 28/02/2026 Spot Bond					0.00000	100.17963			0.00	0	
Total CLN922 SPOT									0.00	0	
Total For CLN922									0.00	0	
CLN92: On 20/06/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000.00	8,000,000,000	4,000,000,000	
Total CLN923 SPOT								10,000,000,000,000.00	8,000,000,000	4,000,000,000	
Total For CLN923								10,000,000,000,000.00	8,000,000,000	4,000,000,000	
CLN92: On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	2,500,000,000	2,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total CLN924 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000,000
Total For CLN924									50,000,000,000,000.00	2,500,000,000	2,500,000,000
COJ05 On 05/06/2023 Spot Bond			10.11000	103.94318	10.11000	103.88681			0.00	0	
Total COJ05 SPOT									0.00	0	
Total For COJ05									0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.80000	104.55192	10.80000	104.49151			0.00	0	
Total COJ08 SPOT									0.00	0	
Total For COJ08									0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.20000	101.71531	11.20000	101.65442			0.00	0	
Total COJG01 SPOT									0.00	0	
Total For COJG01									0.00	0	
COT01 On 03/04/2023 Spot Bond			9.57500	104.22690	9.57500	104.17242			0.00	0	
Total COT01 SPOT									0.00	0	
Total For COT01									0.00	0	
COT02 On 03/04/2028 Spot Bond			12.57000	96.10783	12.57000	96.04348			0.00	0	
Total COT02 SPOT									0.00	0	
Total For COT02									0.00	0	
COT03 On 05/06/2028 Spot Bond			11.16000	96.17136	11.16000	96.11399			0.00	0	
Total COT03 SPOT									0.00	0	
Total For COT03									0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.78380			0.00	0	
Total DSY02 SPOT									0.00	0	
Total For DSY02									0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.91000	9.91000	9.91000	104.23835			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.49592			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.12935			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.46524			0.00	0	
Total DSY06 SPOT									0.00	0	
Total For DSY06									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY07 On 21/05/2029 Spot Bond					0.00000	100.67977				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	99.89634				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	100.12835				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.13390				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.13633				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			8.91000	101.51002	8.91000	101.46115				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	100.83997	9.69000	100.78728				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.83997	9.69000	100.78728				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.11000	99.04588	10.11000	98.99192				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.09000	96.66237	11.09000	96.60475				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	100.87481	10.10000	100.81991				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.87481	10.10000	100.81991				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	101.96382				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	102.00774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.64056				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.89973				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.93269				0.00	1,000,000,000	1,000,000,000
Total DVF28 SPOT										0.00	1,000,000,000	1,000,000,000
Total For DVF28										0.00	1,000,000,000	1,000,000,000
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.40706				0.00	0	4,100,000,000
Total DVFB24 SPOT										0.00	0	4,100,000,000
Total For DVFB24										0.00	0	4,100,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.62540				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.76421				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.05015				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.18756				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	101.19911				0.00	0	6,000,000,000
Total DVFB30 SPOT										0.00	0	6,000,000,000
Total For DVFB30										0.00	0	6,000,000,000
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.98514				0.00	10,000,000,000	10,000,000,000
Total DVFB31 SPOT										0.00	10,000,000,000	10,000,000,000
Total For DVFB31										0.00	10,000,000,000	10,000,000,000
DVFC2 On 15/12/2026 Spot Bond					0.00000	102.75479				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2028 Spot Bond					0.00000	103.55132				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.70000	117.11317	5.70000	117.04919				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.55000	102.61563	5.55000	102.55987				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	149.85766	2.25000	149.80302				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	158.49655	4.77500	158.41706			191,000,000,000.00		40,000,000	20,000,000
Total EL28 SPOT									191,000,000,000.00		40,000,000	20,000,000
Total For EL28									191,000,000,000.00		40,000,000	20,000,000
EL29 On 19/11/2029 Spot Bond			4.81500	142.57795	4.81500	142.50612				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.82000	136.83098	4.82000	136.76201				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.52000	120.99294	5.52000	120.92759				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.42000	106.39928	5.42000	106.34220				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	149.85766	2.25000	149.80302				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	183.58312				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	180.60103				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	169.14216				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN004 On 09/06/2025 Spot Bond					0.00000	140.65095				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN006 On 17/06/2025 Spot Bond					0.00000	139.70488				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN007 On 28/07/2025 Spot Bond					0.00000	135.91732				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN009 On 19/08/2025 Spot Bond					0.00000	126.37057				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	121.55885				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	123.47700				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	102.28572				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	12,900,000,000	12,900,000,000
Total ELN018 SPOT										0.00	12,900,000,000	12,900,000,000
Total For ELN018										0.00	12,900,000,000	12,900,000,000
ELN018 On 02/04/2027 Spot Bond					0.00000	105.27706				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	110.92727				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.22000	103.63292	10.22000	103.57586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.59000	12.59000	12.59000	95.86690				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.64000	12.64000	12.64000	99.83468				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			10.31000	10.31000	10.31000	102.30601				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.31000	10.31000	10.31000	102.35804				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.42500	12.42500	12.42500	98.21358				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.54000	11.54000	11.54000	100.21760				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.92500	14.92500	14.92500	93.34439				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.47977				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.31411				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.41335				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.46460				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	101.26505				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	100.32616				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.59740				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	100.17374				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.95224				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.91124				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.13326				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.01974				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	102.27129				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	100.79891				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.24501				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	99.95196				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	101.70778				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.20334				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.81867				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.85471				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	101.39238				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.79142				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.81669				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	100.80396				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	100.82923				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.80424				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.81359				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	100.79996				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.81647				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB10 On 17/02/2028 Spot Bond					0.00000	100.83318				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.84570				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.11000	100.41061	9.11000	100.36148			5,911,943,610,000.00	648,951,000	3,942,246,100	
Total ES26 SPOT									5,911,943,610,000.00	648,951,000	3,942,246,100	
Total For ES26									5,911,943,610,000.00	648,951,000	3,942,246,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.68346	7.85000	103.63961			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.13000	73.07794	12.10500	73.14912			7,124,802,952,000.00	587,370,400	2,291,085,200	
Total ES33 SPOT									7,124,802,952,000.00	587,370,400	2,291,085,200	
Total For ES33									7,124,802,952,000.00	587,370,400	2,291,085,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.14016	7.50000	100.10009			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			12.56500	74.24245	12.56000	74.21990			4,580,269,190,000.00	364,526,000	215,463,000	
Total ES42 SPOT									4,580,269,190,000.00	364,526,000	215,463,000	
Total For ES42									4,580,269,190,000.00	364,526,000	215,463,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.44255	8.50000	103.39525			0.00	0	0	
Total ES42/R214 SPOT									0.00	0	0	
Total For ES42/R214									0.00	0	0	
ETK001 On 03/06/2032 Spot Bond			11.41500	11.41500	11.41500	101.44407			0.00	0	0	
Total ETK001 SPOT									0.00	0	0	
Total For ETK001									0.00	0	0	
ETK002 On 03/06/2037 Spot Bond			14.33500	14.33500	14.33500	95.12162			0.00	0	0	
Total ETK002 SPOT									0.00	0	0	
Total For ETK002									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
EXX05 On 13/06/2024 Spot Bond					0.00000	101.04492				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.84343				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.24502				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	102.19013				0.00	800,000,000	400,000,000
Total FIFB19 SPOT										0.00	800,000,000	400,000,000
Total For FIFB19										0.00	800,000,000	400,000,000
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.67965				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.20491				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.83816				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.65449				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.68261				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.68966				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	102.90112				0.00	0	330,000,000
Total FRB24 SPOT										0.00	0	330,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.12608				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.56582				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.89000	106.57812	8.89000	106.52720				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.28789				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	103.17724				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.81000	101.70636	8.81000	101.65819				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	101.28982				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	103.11184				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.12355				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	101.74805				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.15248				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	330.73174	4.32000	330.57440				0.00	0	

Contract 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	166.62981				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.62000	214.09458	4.62000	217.04381			1,016,400,000,000.00		220,000,000	110,000,000
Total FRBI28 SPOT									1,016,400,000,000.00		220,000,000	110,000,000
Total For FRBI28									1,016,400,000,000.00		220,000,000	110,000,000
FRBI29 On 31/03/2029 Spot Bond			5.01000	5.01000	5.01000	116.06503			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	233.02487			0.00		0	
Total FRBI33 SPOT									0.00		0	
Total For FRBI33									0.00		0	
FRBI46 On 31/03/2046 Spot Bond			5.58300	97.29358	5.58300	99.25508			0.00		0	
Total FRBI46 SPOT									0.00		0	
Total For FRBI46									0.00		0	
FRBI50 On 31/12/2050 Spot Bond			5.49500	99.51186	5.49500	99.45810			0.00		0	
Total FRBI50 SPOT									0.00		0	
Total For FRBI50									0.00		0	
FRBZ02 On 28/10/2024 Spot Bond			8.67000	8.67000	8.67000	87.35923			0.00		0	
Total FRBZ02 SPOT									0.00		0	
Total For FRBZ02									0.00		0	
FRBZ03 On 10/12/2024 Spot Bond			8.67000	8.67000	8.67000	86.51399			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	162.85235			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	100.66614			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	102.84014				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	101.57361				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	102.96766				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28(On 11/11/2024 Spot Bond					0.00000	101.08060				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.87805				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	100.88724				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	100.20771				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	101.67013				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	102.17780				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.57288				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.49593				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.25645				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	99.99983				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.99968				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	99.99967				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.62859				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.03269				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	101.27191				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	99.99969				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.21966				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.07850				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	99.99942				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.84200				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.03792				0.00	0	

Contract 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	100.76433				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC337 On 25/04/2023 Spot Bond					0.00000	101.77277				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	100.48276				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC341 On 20/02/2024 Spot Bond					0.00000	100.88532				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC343 On 20/12/2024 Spot Bond					0.00000	99.99939				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC345 On 21/12/2027 Spot Bond					0.00000	99.95027				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	102.01360				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC349 On 27/03/2024 Spot Bond					0.00000	103.11721				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC351 On 31/07/2023 Spot Bond					0.00000	101.48969				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC353 On 31/07/2023 Spot Bond					0.00000	101.34455				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC355 On 31/07/2023 Spot Bond					0.00000	101.28782				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	100.53538				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.40050				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.43196				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	101.38010				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.36254				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.37222				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.37471				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.29023				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.98423				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	101.14980				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.91208				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	101.19899				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	97.32034				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	100.56002				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	96.09715				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	96.25277				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.49315				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.48875				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	97.68449				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.48436				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.41021				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	94.25459				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	99.99962				0.00	0	

Contract 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	99.91340				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC379 On 20/12/2026 Spot Bond					0.00000	98.14042				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.79863				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.79863				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.77413				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.77413				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.53730				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.37875				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.52831				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.65058				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.98296				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	102.31466				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	101.37871				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.42761				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2023 Spot Bond			14.08000	14.08000	14.08000	101.65116				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	101.50064				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	101.59157				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.72261				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.63500	10.63500	10.63500	101.29409				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.65853				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	100.98586				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			12.78000	12.78000	12.78000	104.74424				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.63000	10.63000	10.63000	103.25714				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 Intere
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	102.16800				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	101.84818				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	99.90638				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			10.97000	10.97000	10.97000	100.29568				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	101.37875				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.61003				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.51692				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.58893				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	100.58912				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.69857				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	100.60792				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	101.50686				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	102.58300				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	102.62779				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	102.62779				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42 On 31/08/2025 Spot Bond					0.00000	100.57308				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42 On 31/07/2025 Spot Bond					0.00000	101.37865				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42 On 30/09/2027 Spot Bond					0.00000	102.24582				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42 On 30/09/2026 Spot Bond					0.00000	102.35502				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42 On 20/06/2027 Spot Bond					0.00000	99.99946				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42 On 31/10/2027 Spot Bond					0.00000	101.37882				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43 On 31/10/2026 Spot Bond					0.00000	101.46439				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43 On 31/08/2027 Spot Bond					0.00000	100.56204				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/10/2026 Spot Bond					0.00000	101.37868				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.56204				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.58881				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.70292				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	99.99948				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.52000	9.52000	9.52000	103.68332				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.15269				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.15158				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.56740				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.56740				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	99.99949				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	99.91540				0.00	0	
Total FRC444 SPOT										0.00	0	

Contract 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 FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	101.29295				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.56204				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	100.04389				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.56204				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.56740				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	99.99940				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	101.19187				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	101.11380				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	101.10240				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45: On 20/06/2028 Spot Bond					0.00000	99.99964				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.38945				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.33718				0.00	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 FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45 On 16/11/2027 Spot Bond					0.00000	100.27449				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45 On 20/12/2029 Spot Bond					0.00000	99.99948				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45 On 31/07/2025 Spot Bond					0.00000	100.20438				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46 On 30/04/2025 Spot Bond					0.00000	100.14773				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	100.15907				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46 On 20/04/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total FRC463 SPOT									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
Total For FRC463									10,000,000,000,000.00	4,000,000,000	2,000,000,000	
FRC46 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.05000	110.31057	5.05000	110.25409			0.00	0		
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.30000	118.55918	5.30000	118.49635			0.00	0		
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.61469			0.00	0	1,000,000,000	
Total FRJ23 SPOT										0.00	0	1,000,000,000
Total For FRJ23										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.48511				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.98800				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.97771				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.08061				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.62682				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.53348				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.42809				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.36694				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	100.85703				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	107.18361				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	118.91648				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	101.11552				0.00	0	
Total FRS103 SPOT										0.00	0	

Contract 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 FRS103										0.00	0	
FRS103 On 31/01/2038 Spot Bond			5.41000	117.03359	5.41000	116.97087				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS108 On 07/12/2033 Spot Bond			5.42000	232.85132	5.42000	232.72678				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS109 On 31/01/2038 Spot Bond			5.73000	112.72635	5.73000	112.66401				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS110 On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	232.72678				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS112 On 31/01/2025 Spot Bond			4.83500	163.22703	4.83500	163.14463				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	115.57697	3.70500	115.52567				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.35000	117.86282	5.35000	117.80004				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.54000	230.48319	5.54000	230.35846				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.59000	229.50501	5.59000	229.38019				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.01500	165.64315	4.01500	165.56685				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.62000	228.92050	5.62000	228.79560				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.55000	115.12550	5.55000	115.06294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			4.95000	210.85726	4.95000	213.80405				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.30000	105.51333	6.30000	105.45176				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.16000	208.82634	5.16000	211.77162				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.22000	208.25019	5.22000	211.19504				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.13000	219.25214	6.13000	219.12656				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.25000	106.12349	6.25000	106.06184				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	115.06294				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.34000	118.00169	5.34000	117.93891				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.03000	210.08093	5.03000	213.02712				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.90000	223.55028	5.90000	223.42501				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.16000	208.82634	5.16000	211.77162				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14: On 31/03/2028 Spot Bond			5.16000	208.82634	5.16000	211.77162				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.56100	214.67935	4.56100	217.62902				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.78500	163.37307	4.78500	163.29101				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.51000	205.49102	5.51000	208.43388				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.55000	205.11374	5.55000	208.05633				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			4.75500	163.46076	4.75500	163.37894				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.02500	210.12934	5.02500	213.07559				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.56000	5.56000	5.56000	207.96208				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.62918				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.05544				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	102.16851				0.00	0	
Total FRS182 SPOT										0.00	0	

Contract 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 FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	172.62368				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	142.93244				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	200.46988				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	255.14999				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	101.00283				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	101.08813				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.90529				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.53373				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.58877				0.00	0	39,500,00
Total FRS206 SPOT										0.00	0	39,500,00
Total For FRS206										0.00	0	39,500,00
FRS206 On 18/11/2024 Spot Bond					0.00000	100.69693				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	102.59419				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	99.95027				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	100.90157				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	

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 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	107.10193				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	108.57892				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	73.38506				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	100.38170				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	107.98098				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	102.09051				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	97.89803				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	100.42896				0.00	0	
Total FRS255 SPOT										0.00	0	

Contract 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 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	121.13648				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	102.74108				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.58485				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	102.21951				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	123.57064				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	102.23051				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	102.22170				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	102.60178				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	99.93736				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.47066				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	102.31136				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.30000	10.30000	10.30000	96.28858				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.30000	10.30000	10.30000	96.28858				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.35949				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.30752				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.44900	11.44900	11.44900	91.69902				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	94.26304				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29(On 09/05/2025 Spot Bond					0.00000	107.66649				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS29(On 12/05/2023 Spot Bond					0.00000	111.75940				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30(On 16/05/2027 Spot Bond					0.00000	100.82608				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30(On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30(On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30(On 06/07/2023 Spot Bond					0.00000	101.84974				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	101.37875				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30(On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30(On 31/07/2023 Spot Bond					0.00000	100.27636				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30(On 13/07/2027 Spot Bond					0.00000	103.87247				0.00	0	
Total FRS309 SPOT										0.00	0	

Contract 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 FRS309										0.00	0	
FRS31 On 21/09/2023 Spot Bond			9.31000	9.31000	9.31000	100.58625				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	99.94632				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	106.24102				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	101.20003				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.38285				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	100.92337				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	102.30369				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	331.39592				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.34000	332.95988	3.34000	332.81905				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	331.99143				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.06579				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.25000	108.68695	5.25000	108.62964				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.91000	67.63554	4.91000	114.65952				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	165.89529				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	165.06092				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	329.57506				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.59000	106.37085	8.59000	106.32171				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.66000	103.73147	8.66000	103.68289				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.86000	106.38682	8.86000	106.33616			725,880,308,000.00		81,927,800	46,263,90
Total FRX26 SPOT									725,880,308,000.00		81,927,800	46,263,90
Total For FRX26									725,880,308,000.00		81,927,800	46,263,90
FRX27 On 07/03/2027 Spot Bond			8.95000	104.46579	8.95000	104.41609			0.00		0	
Total FRX27 SPOT									0.00		0	
Total For FRX27									0.00		0	
FRX28 On 26/07/2028 Spot Bond			9.59000	103.69035	9.59000	103.63670			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			10.15000	99.37952	10.15000	99.32517			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			10.45000	95.71136	10.45000	95.65752				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.59500	99.31781	10.59500	104.50510				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.27500	71.16866	12.27500	71.12210				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.75290				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.67314				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.65420				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.66705				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.67083				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.35684				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.38091				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.20476				0.00	200,000,000	20,100,000,000
Total GBL06 SPOT										0.00	200,000,000	20,100,000,000
Total For GBL06										0.00	200,000,000	20,100,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.77003				0.00	0	
Total GH5A21 SPOT										0.00	0	

Contract 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 GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.50955				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.52768				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.65200				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.61000	118.81969	4.61000	118.76132				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.48045				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.61900	105.17303	8.61900	105.12428				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	102.03219				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.32000	106.96743	7.32000	106.92518				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.20315				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.96965				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.81639				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	99.82592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.36691				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.74478				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.47801				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.81471				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	102.06914				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	102.30829				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	99.87176				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.83898				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.19300				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.12125				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	101.18660				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT45 On 24/06/2023 Spot Bond					0.00000	100.16187				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.76734				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.68697				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.39417				0.00	0	2,350,000,00
Total GRT49 SPOT										0.00	0	2,350,000,00
Total For GRT49										0.00	0	2,350,000,00
GRT50 On 10/06/2027 Spot Bond					0.00000	100.65846				0.00	0	2,500,000,00
Total GRT50 SPOT										0.00	0	2,500,000,00
Total For GRT50										0.00	0	2,500,000,00
GRT51 On 14/12/2029 Spot Bond					0.00000	100.14606				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.15236				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.00899				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.81533				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.90009				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			8.94000	8.94000	8.94000	102.40579				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	102.13373				0.00	0	
Total H12T19 SPOT										0.00	0	

Contract 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 H12T19										0.00	0	
H12T2C On 04/04/2023 Spot Bond					0.00000	101.72738				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	108.19297				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.28469				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T26 On 30/03/2023 Spot Bond					0.00000	101.73705				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.46541				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	99.99998				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	99.80355				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.84569				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.11729				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.60461				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.45701				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.23959				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.97648				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.62000	330.05483	4.62000	329.89245			4,897,200,000,000.00	1,060,000,000	530,000,000	
Total HWAY23 SPOT									4,897,200,000,000.00	1,060,000,000	530,000,000	
Total For HWAY23									4,897,200,000,000.00	1,060,000,000	530,000,000	
HWAY2 On 07/12/2024 Spot Bond			4.75000	4.75000	4.75000	331.85852			0.00	0		
Total HWAY24 SPOT									0.00	0		
Total For HWAY24									0.00	0		
HWAY3 On 28/08/2030 Spot Bond			10.54500	99.70354	10.54500	99.64696			0.00	0		
Total HWAY30 SPOT									0.00	0		
Total For HWAY30									0.00	0		
HWAY3 On 28/02/2033 Spot Bond			5.20000	77.45907	5.20000	111.32166			696,800,000,000.00	134,000,000	67,000,000	
Total HWAY33 SPOT									696,800,000,000.00	134,000,000	67,000,000	
Total For HWAY33									696,800,000,000.00	134,000,000	67,000,000	
HWAY3 On 31/07/2034 Spot Bond			12.13000	83.73701	12.13000	83.68255			2,009,642,602,000.00	165,675,400	4,394,012,500	
Total HWAY34 SPOT									2,009,642,602,000.00	165,675,400	4,394,012,500	
Total For HWAY34									2,009,642,602,000.00	165,675,400	4,394,012,500	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.35536	100.00000	10.30907			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.19500	82.69067	12.19500	82.63661			0.00	0	4,590,000,000	
Total HWAY35 SPOT									0.00	0	4,590,000,000	
Total For HWAY35									0.00	0	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.35033	100.00000	10.30407			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	167.68167	3.33500	167.61062			163,344,598,817,000.00	48,978,890,200	518,101,896,300	
Total I2025 SPOT									163,344,598,817,000.00	48,978,890,200	518,101,896,300	
Total For I2025									163,344,598,817,000.00	48,978,890,200	518,101,896,300	
I2029 On 31/03/2029 Spot Bond			4.18000	120.27531	4.14000	121.77069			117,763,277,104,000.00	28,173,032,800	228,053,700,900	
Total I2029 SPOT									117,763,277,104,000.00	28,173,032,800	228,053,700,900	
Total For I2029									117,763,277,104,000.00	28,173,032,800	228,053,700,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2033 On 28/02/2033 Spot Bond			4.64000	114.33528	4.55000	115.18480			530,301,790,560,000.00	114,289,179,000	364,004,944,000
Total I2033 SPOT									10,301,790,560,000.00	114,289,179,000	364,004,944,000
Total For I2033									10,301,790,560,000.00	114,289,179,000	364,004,944,000
I2038 On 31/01/2038 Spot Bond			4.70000	127.30720	4.65000	128.00662			52,025,277,600,000.00	11,069,208,000	475,496,169,100
Total I2038 SPOT									12,025,277,600,000.00	11,069,208,000	475,496,169,100
Total For I2038									12,025,277,600,000.00	11,069,208,000	475,496,169,100
I2046 On 31/03/2046 Spot Bond			4.74000	111.00592	4.68300	113.97967			680,386,723,272,000.00	143,541,502,800	588,969,378,000
Total I2046 SPOT									10,386,723,272,000.00	143,541,502,800	588,969,378,000
Total For I2046									10,386,723,272,000.00	143,541,502,800	588,969,378,000
I2050 On 31/12/2050 Spot Bond			4.72000	113.63277	4.64500	115.08384			307,880,022,848,000.00	65,228,818,400	395,192,425,200
Total I2050 SPOT									17,880,022,848,000.00	65,228,818,400	395,192,425,200
Total For I2050									17,880,022,848,000.00	65,228,818,400	395,192,425,200
IBG01 On 07/02/2025 Spot Bond					0.00000	100.84820			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.63371			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.42000	330.50585	4.42000	330.34682			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.73630			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.90908			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.88165			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.53008			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.65122			0.00	0	
Total IBL135 SPOT									0.00	0	

Contract 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 IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.59464				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	101.21890				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	101.15801				0.00	0	77,900,00
Total IBL138 SPOT										0.00	0	77,900,00
Total For IBL138										0.00	0	77,900,00
IBL145 On 20/03/2026 Spot Bond					0.00000	99.99985				0.00	0	866,000,00
Total IBL145 SPOT										0.00	0	866,000,00
Total For IBL145										0.00	0	866,000,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.92491				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.47393				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.48522				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.65013				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.96418				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.52476				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.55632				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.83102				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.83762				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	101.39884				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.50692				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.49226				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.67827				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.17539				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.89482				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.65051				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.02246				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.90581				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.27768				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL201 On 02/12/2026 Spot Bond					0.00000	99.94401				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.68363				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.29371				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.28491				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.27610				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.24475				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.67911				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.00009				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.00006				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.31000	9.31000	9.31000	99.79636				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.79213				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	101.78501				0.00	0	
Total IBL220 SPOT										0.00	0	

Contract 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 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			7.87000	7.87000	7.87000	103.15750				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.00371				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.83068				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.49939				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.41751				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.57702				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.28055				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.17468				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.17921				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	99.95095				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.77000	8.77000	8.77000	102.45308				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	99.78160				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	99.77563				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	101.79068				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	98.72883				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	101.54149				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.42076				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.55741				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	101.38712				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.20373				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.24586				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.97487				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL244 On 16/08/2027 Spot Bond			9.67500	9.67500	9.67500	99.12406				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.80826				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	99.93357				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.82000	100.80792	7.82000	100.76456				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.56378				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.01371				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.47270				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.28221				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.16024				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.02367				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.51240				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.14981				0.00	0	
Total IBL261 SPOT										0.00	0	

Contract 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 IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.17592				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.02401				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.25067				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.89000	7.89000	7.89000	100.54016				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.77849				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.60319				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.25403				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.10000	101.90403	9.10000	101.85394				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	102.29573				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.35000	103.39159	9.35000	103.33941				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.94000	105.61839	10.94000	105.63042				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.91000	105.84851	9.91000	105.79227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.33462				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.56437				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.17167				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.00291				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.96822				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	99.60112				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.09826				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.66000	102.51473	8.66000	102.46699				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.44254				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	99.95095				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.67365				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV07 On 09/03/2026 Spot Bond					0.00000	102.61270				0.00	2,100,000,000	1,050,000,000
Total INLV07 SPOT										0.00	2,100,000,000	1,050,000,000
Total For INLV07										0.00	2,100,000,000	1,050,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	104.41247				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.21727				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.43079				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	99.94963				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	99.82204				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.54186				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	102.20120				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.74637				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.88774				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.02367				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.61882				0.00	0	
Total IPF35 SPOT										0.00	0	

Contract 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 IPF35									0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.62549			0.00	0	
Total IPF36 SPOT									0.00	0	
Total For IPF36									0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.60872			0.00	0	
Total IPF37 SPOT									0.00	0	
Total For IPF37									0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.62219			0.00	0	55,600,00
Total IPF38 SPOT									0.00	0	55,600,00
Total For IPF38									0.00	0	55,600,00
IPF39 On 23/02/2029 Spot Bond					0.00000	100.62549			0.00	0	
Total IPF39 SPOT									0.00	0	
Total For IPF39									0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.45664			0.00	0	
Total IPFC41 SPOT									0.00	0	
Total For IPFC41									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.46018			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.60198			0.00	0	
Total IPFG02 SPOT									0.00	0	
Total For IPFG02									0.00	0	
IV019 On 31/03/2028 Spot Bond			5.82000	202.58780	5.82000	205.52859			0.00	0	
Total IV019 SPOT									0.00	0	
Total For IV019									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.00311			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IV19A On 31/03/2028 Spot Bond			5.72000	203.51915	5.72000	206.46061			0.00	0	
Total IV19A SPOT									0.00	0	
Total For IV19A									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.71170			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.41250			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.49898				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.09654				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.15985				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	99.89649				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.34987				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.82223				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.04000	100.80607	8.04000	100.76242				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.34792				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.05000	101.05796	7.05000	101.01989				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond					0.00000	102.28368				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.09000	100.12971	8.09000	100.08688				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.28099				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.03000	100.12649	8.03000	100.08397				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.81755				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.31767				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	101.30013				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.23010				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.52000	6.52000	6.52000	103.07382				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.27000	103.83159	8.27000	103.78537				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.60000	101.75989	5.60000	101.13280				0.00	0	
Total IVC217 SPOT										0.00	0	

Contract 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 IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			8.96500	8.96500	8.96500	100.92126				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	101.26026				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.24788				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.69776				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	99.83525				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.46542				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.28000	9.28000	9.28000	101.20621				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.51273				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.25500	8.25500	8.25500	102.02307				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.88000	8.88000	8.88000	101.50362				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.49145				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	99.99961				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	99.99975				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.86515				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	99.99960				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.48890				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	99.99962				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	99.99964				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.48408				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	99.84079				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.18037				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	99.57171				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.52908				0.00	0	
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ134 On 04/05/2023 Spot Bond			7.95000	7.95000	7.95000	98.92269				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	98.77372				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	98.65931				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	98.61666				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	99.99985				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.64857				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.34587				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.54357				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.70174				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	101.24654				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.02543				0.00	0	
Total KAP020 SPOT										0.00	0	

Contract 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 KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	100.97300				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	100.67722				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.50839				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	101.68327				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	101.88535				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	99.81279				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	99.80833				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	100.67500				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.68483				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.41000	120.28086	9.41000	120.21977				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.34826				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.63490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	103.24677				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.41686				0.00	0	2,500,000,00
Total LGL12 SPOT										0.00	0	2,500,000,00
Total For LGL12										0.00	0	2,500,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.99600				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	102.18210				0.00	0	1,000,000,00
Total LHC02 SPOT										0.00	0	1,000,000,00
Total For LHC02										0.00	0	1,000,000,00
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.71236				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.72745				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.74254				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.09733				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.10509				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			000,000,000,000,000.00	40,000,000,000	20,000,000,00	
Total MAR03B SPOT									10,000,000,000,000.00	40,000,000,000	20,000,000,00	
Total For MAR03B									10,000,000,000,000.00	40,000,000,000	20,000,000,00	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.71205				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF07 On 28/05/2024 Spot Bond					0.00000	100.67251				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.09372				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	100.53906				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	99.77523				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.23621				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.01904				0.00	960,000,000	960,000,000
Total MBP045 SPOT										0.00	960,000,000	960,000,000
Total For MBP045										0.00	960,000,000	960,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.74954				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.11302				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	99.85465				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.66000	8.66000	8.66000	106.71827				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.24795				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.68167				0.00	0	
Total MMIG07 SPOT										0.00	0	

Contract 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 MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.09238				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.31000	102.51550	9.31000	102.46426				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	101.56955				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.56000	93.62957	9.56000	93.48764				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.10279				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.22000	102.26207	10.22000	102.20578				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	103.22458				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.58222				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.90832				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.50127				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.24079				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.49627				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.14026				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.35658				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.30383				0.00	4,772,563,600	2,386,281,800
Total MTN21 SPOT										0.00	4,772,563,600	2,386,281,800
Total For MTN21										0.00	4,772,563,600	2,386,281,800
MTN22 On 29/07/2023 Spot Bond					0.00000	101.77630				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.25500	98.74516	9.25500	98.69582				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.76128				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.76055				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	101.60331				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.10871				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.63647				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.85154				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN30 On 15/09/2028 Spot Bond					0.00000	101.63636				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.49866				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.71785				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.60465				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.41294				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	100.87044				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.68986				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.86547				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.68274				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.68287				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.66013				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.61833				0.00	0	
Total MWAR10 SPOT										0.00	0	

Contract 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 MWAR10										0.00	0	
N7B25 On 20/06/2025 Spot Bond					0.00000	99.99987				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	99.99970				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	99.99954				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	99.99938				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.06000	101.69788	9.06000	101.64902				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.17000	102.34572	10.17000	102.28964				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.40488				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.18795				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.31312				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.17987				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.01957				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.60000	101.13047	8.60000	101.08421				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			8.81000	102.05200	8.81000	102.00341				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			8.94000	106.78390	8.94000	106.73260				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			9.03500	106.73938	9.03500	106.68756				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/On 21/07/2027 Spot Bond			9.13500	106.98928	9.13500	106.93649				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			7.78800	110.44987	7.78800	110.40325				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			8.83000	111.59165	8.83000	111.53839				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	102.38208				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	92.87223	100.00000	92.42573				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	103.85419				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			8.75500	110.48708	8.75500	110.43478				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			7.82000	102.09580	7.82000	102.05328				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29/ On 31/07/2026 Spot Bond			8.90000	105.98992	8.90000	105.93894				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			8.63000	101.61969	8.63000	101.57227				0.00	0	1,000,000,00
Total NBK30A SPOT										0.00	0	1,000,000,00
Total For NBK30A										0.00	0	1,000,000,00
NBK31/ On 09/11/2023 Spot Bond			8.40000	104.04820	8.40000	104.00092				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	101.16301				0.00	5,840,000,000	2,920,000,00
Total NBK35B SPOT										0.00	5,840,000,000	2,920,000,00
Total For NBK35B										0.00	5,840,000,000	2,920,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	103.72345				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.11810				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	103.72384				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.59372				0.00	0	334,000,00
Total NBK43B SPOT										0.00	0	334,000,00
Total For NBK43B										0.00	0	334,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	101.35750				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.69557				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.21895				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.47072				0.00	0	
Total NBK50B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.08815				0.00	250,000,000	250,000,000
Total NBK52B SPOT										0.00	250,000,000	250,000,000
Total For NBK52B										0.00	250,000,000	250,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.19086				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.12019				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.58452				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.33959				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.86194				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.70755				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.46603				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.44413				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.57584				0.00	0	6,000,000,000
Total NBKB63 SPOT										0.00	0	6,000,000,000
Total For NBKB63										0.00	0	6,000,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.95565				0.00	400,000,000	200,000,000
Total NBKB64 SPOT										0.00	400,000,000	200,000,000
Total For NBKB64										0.00	400,000,000	200,000,000
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.60756				0.00	0	3,000,000,000

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 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	100.65489				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.65994				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.86296				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			10.15500	100.52309	10.15500	100.46899				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.81000	100.68544	9.81000	100.63305				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.99988				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99972				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.99970				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.37892				0.00	0	
Total NDAL02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	100.37892				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	100.58359				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NGL04 SPOT										0.00	0	
Total For NGL04										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.88962				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.27937				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	102.69619				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.38346				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	100.82916				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	102.07900				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.72947				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	103.30025				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	101.73912				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	105.80040				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	103.05328				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	104.80338				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	104.64742				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	103.72703				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	101.30546				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	104.05843				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.69477				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	100.25395				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.17508				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	100.20163				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

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 11/05/2025 Spot Bond					0.00000	105.79821				0.00	500,000,000	3,500,000,000
Total NHM016 SPOT										0.00	500,000,000	3,500,000,000
Total For NHM016										0.00	500,000,000	3,500,000,000
NHM01 On 25/05/2023 Spot Bond					0.00000	101.12455				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	103.55390				0.00	250,000,000	125,000,000
Total NHM019 SPOT										0.00	250,000,000	125,000,000
Total For NHM019										0.00	250,000,000	125,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	102.37634				0.00	300,000,000	800,000,000
Total NHM020 SPOT										0.00	300,000,000	800,000,000
Total For NHM020										0.00	300,000,000	800,000,000
NHM02 On 26/11/2026 Spot Bond					0.00000	102.79009				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	99.91090				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.57658				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	229.38019				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	217.93725				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	165.34340				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.03000	5.03000	5.03000	115.93748				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	

Contract 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 NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.40000	5.40000	5.40000	117.10859				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	165.03122				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.20575	3.45000	276.08728				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	165.62651				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	221.50320				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.32000	220.14333	4.32000	220.03857				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.42000	91.25641	5.42000	116.83335				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.20420				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	145.91844				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.03408				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.37045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.09216				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.43575				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.10565				0.00	0	10,000,00
Total NN034 SPOT										0.00	0	10,000,00
Total For NN034										0.00	0	10,000,00
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	99.27938				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.66875				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.62409				0.00	0	156,000,00
Total NN040 SPOT										0.00	0	156,000,00
Total For NN040										0.00	0	156,000,00
NN046 On 13/05/2027 Spot Bond					0.00000	100.99576				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.86963				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.06395				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.21310				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN058 On 18/09/2025 Spot Bond					0.00000	95.38241				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.18173				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.83948				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.78775				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.15512				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	102.00425				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.14910				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.00004				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.16657				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	96.64588				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	

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 NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	99.99963				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.00003				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.19000	10.19000	10.19000	102.05323				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.85500	9.85500	9.85500	106.00028				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.88000	9.88000	9.88000	102.11133				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.63371				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.18351				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	137.55000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	126.56000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	140.20000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	137.96000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	135.20911				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.45567				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	100.69951				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.45136				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.45432				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	

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 13/06/2023 Spot Bond					0.00000	100.15134				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			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total NNF096 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For NNF096									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
NNF09 On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total NNF097 SPOT									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
Total For NNF097									10,000,000,000,000.00	20,000,000,000	10,000,000,000	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	124.59337				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.03265				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.70871				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.65847				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.67546				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.68245				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.04881				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.68655				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.72436				0.00	0	
Total NQ1B21 SPOT										0.00	0	

Contract 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 NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.69642				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.77144				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.60900				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			5.00000	213.57914	5.00000	213.46975				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			10.92000	109.26068	10.92000	109.19688				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	16.58970	100.00000	16.51595				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	100.80908				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.25913				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.74175				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.21660				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.98104				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	100.30141				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.52882				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.60855				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.81345				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.83007				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.08000	105.28102	8.08000	105.23570				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			8.56000	106.35537	8.56000	106.30693				0.00	0	1,670,000,00
Total OML10 SPOT										0.00	0	1,670,000,00
Total For OML10										0.00	0	1,670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	100.82889				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.75245				0.00	0	1,500,000,00
Total OML12 SPOT										0.00	0	1,500,000,00
Total For OML12										0.00	0	1,500,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	100.49676				0.00	1,500,000,000	1,600,000,00
Total OML13 SPOT										0.00	1,500,000,000	1,600,000,00
Total For OML13										0.00	1,500,000,000	1,600,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	100.52491				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML15 On 28/10/2027 Spot Bond					0.00000	101.20668				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.44067				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	100.64504				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.21602				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.46565				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.10965				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.32134				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	100.32691				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.78410				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.51665				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.50321				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.51137				0.00	0	
Total PMM60 SPOT										0.00	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
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.43000	109.13675	8.41000	109.15314			106,717,535,448,000.00	2,147,890,573,600	2,970,443,953,10
Total R186 SPOT									16,717,535,448,000.00	147,890,573,600	170,443,953,10
Total For R186									16,717,535,448,000.00	147,890,573,600	170,443,953,10
R197 On 07/12/2023 Spot Bond			3.35000	332.93701	3.35000	332.79602			9,398,090,000,000.00	2,805,400,000	551,345,699,90
Total R197 SPOT									9,398,090,000,000.00	2,805,400,000	551,345,699,90
Total For R197									9,398,090,000,000.00	2,805,400,000	551,345,699,90
R202 On 07/12/2033 Spot Bond			4.59000	250.05208	4.59000	249.92947			3,942,005,832,000.00	858,824,800	82,006,517,20
Total R202 SPOT									3,942,005,832,000.00	858,824,800	82,006,517,20
Total For R202									3,942,005,832,000.00	858,824,800	82,006,517,20
R2030 On 31/01/2030 Spot Bond			10.08500	90.93609	10.04000	91.09185			168,584,982,726,500.00	1,999,859,690,900	2,225,757,399,30
Total R2030 SPOT									168,584,982,726,500.00	1,999,859,690,900	2,225,757,399,30
Total For R2030									168,584,982,726,500.00	1,999,859,690,900	2,225,757,399,30
R2032 On 31/03/2032 Spot Bond			10.71500	85.76504	10.67500	90.03439			694,241,955,349,000.00	811,408,488,600	1,891,265,901,70
Total R2032 SPOT									694,241,955,349,000.00	811,408,488,600	1,891,265,901,70
Total For R2032									694,241,955,349,000.00	811,408,488,600	1,891,265,901,70
R2035 On 28/02/2035 Spot Bond			11.34500	84.57609	11.33000	84.61109			366,322,364,316,000.00	1,530,746,792,800	1,364,588,114,70
Total R2035 SPOT									366,322,364,316,000.00	1,530,746,792,800	1,364,588,114,70
Total For R2035									366,322,364,316,000.00	1,530,746,792,800	1,364,588,114,70
R2037 On 31/01/2037 Spot Bond			11.65500	79.71033	11.58500	80.06069			967,146,219,303,000.00	2,656,983,802,600	1,950,393,329,70
Total R2037 SPOT									967,146,219,303,000.00	2,656,983,802,600	1,950,393,329,70
Total For R2037									967,146,219,303,000.00	2,656,983,802,600	1,950,393,329,70
R2040 On 31/01/2040 Spot Bond			11.82500	80.77004	11.80500	80.84012			853,597,853,027,500.00	833,285,230,700	1,173,498,143,00
Total R2040 SPOT									853,597,853,027,500.00	833,285,230,700	1,173,498,143,00
Total For R2040									853,597,853,027,500.00	833,285,230,700	1,173,498,143,00
R2044 On 31/01/2044 Spot Bond			11.94000	76.84356	11.93500	76.82466			012,641,839,608,000.00	2,262,365,313,200	2,893,312,484,70
Total R2044 SPOT									12,641,839,608,000.00	2,262,365,313,200	2,893,312,484,70
Total For R2044									12,641,839,608,000.00	2,262,365,313,200	2,893,312,484,70
R2048 On 28/02/2048 Spot Bond			11.82500	75.98712	11.81500	76.00224			005,723,849,695,000.00	1,397,947,048,600	1,531,073,683,60
Total R2048 SPOT									15,723,849,695,000.00	397,947,048,600	531,073,683,60
Total For R2048									15,723,849,695,000.00	397,947,048,600	531,073,683,60
R209 On 31/03/2036 Spot Bond			11.38000	65.43446	11.35500	68.63439			507,093,674,948,000.00	747,547,774,600	644,239,170,70
Total R209 SPOT									17,093,674,948,000.00	747,547,774,600	644,239,170,70
Total For R209									17,093,674,948,000.00	747,547,774,600	644,239,170,70
R210 On 31/03/2028 Spot Bond			3.82500	222.12983	3.82000	225.13698			8,509,893,660,000.00	2,224,808,800	302,775,191,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R210 SPOT									8,509,893,660,000.00	2,224,808,800	302,775,191,60
Total For R210									8,509,893,660,000.00	2,224,808,800	302,775,191,60
R213 On 28/02/2031 Spot Bond			10.48000	81.95930	10.44000	82.10036			991,149,859,648,000.00	476,254,757,600	1,185,984,113,00
Total R213 SPOT									11,149,859,648,000.00	476,254,757,600	185,984,113,00
Total For R213									11,149,859,648,000.00	476,254,757,600	185,984,113,00
R214 On 28/02/2041 Spot Bond			11.66500	61.89340	11.66000	61.88095			167,147,671,472,000.00	614,414,716,800	629,608,693,80
Total R214 SPOT									17,147,671,472,000.00	614,414,716,800	629,608,693,80
Total For R214									17,147,671,472,000.00	614,414,716,800	629,608,693,80
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.85392			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	101.24091			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.48854			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.00038			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.34181			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.05551			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.86512			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.11446			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.24215			0.00	0	
Total RDFG01 SPOT									0.00	0	
Total For RDFG01									0.00	0	

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 21/09/2027 Spot Bond					0.00000	99.73363				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	99.95018				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	99.94847				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.26846				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.27081				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.30883				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.93800				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	100.44971				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.09471				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.15441				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.72909				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.46789				0.00	0	
Total RED501 SPOT										0.00	0	

Contract 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 RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.32077				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.33313				0.00	2,000,000,000	1,000,000,000
Total RED704 SPOT										0.00	2,000,000,000	1,000,000,000
Total For RED704										0.00	2,000,000,000	1,000,000,000
RED70: On 17/04/2023 Spot Bond					0.00000	102.58655				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.33195				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.72452				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.46595				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	99.99954				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.61470				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.33174				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.02233				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.87029				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.11516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	99.99971				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	99.99972				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	99.99964				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	99.99966				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	99.99954				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	99.99956				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	99.99930				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	99.99932				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	104.27808				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.34000	102.75388	9.34000	102.70236				0.00	0	500,000.00
Total RW23 SPOT										0.00	0	500,000.00
Total For RW23										0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RW28 On 10/12/2028 Spot Bond			11.53500	97.54043	11.53500	97.48034				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.74000	96.87929	11.74000	96.81858				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.30102				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.72000	98.14494	10.72000	98.08864				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	101.30744				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.62199				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.08500	106.09479	9.08500	106.04272				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.32500				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.73000	102.03337	8.73000	101.98522				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.09500	100.20720	9.09500	100.15798				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.41000	103.94332	9.41000	103.89082				0.00	0	
Total SBS31 SPOT										0.00	0	

Contract 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 SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			8.86000	101.77851	8.86000	101.73057				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			8.85000	101.68837	8.85000	101.63974				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.48000	97.66947	10.48000	97.61437				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.97000	107.64815	8.97000	107.59598				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.53500	108.59003	9.53500	108.53415				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.70000	8.70000	8.70000	102.15577				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.61439				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	103.22765				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.19345				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.59085				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.57780				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.13510				0.00	7,400,000,000	3,700,000,000

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 SBS63 SPOT										0.00	7,400,000,000	3,700,000,000
Total For SBS63										0.00	7,400,000,000	3,700,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	102.04652				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.13221				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.39703				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.80890				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.44767				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.51618				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.24074				0.00	600,000,000	300,000,000
Total SBS71 SPOT										0.00	600,000,000	300,000,000
Total For SBS71										0.00	600,000,000	300,000,000
SBS72 On 02/02/2029 Spot Bond					0.00000	100.58384				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.56765				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.96004				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.85334				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	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
SBS77 On 19/10/2027 Spot Bond					0.00000	101.80948				0.00	600,000,000	1,900,000,000
Total SBS77 SPOT										0.00	600,000,000	1,900,000,000
Total For SBS77										0.00	600,000,000	1,900,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	100.44230				0.00	0	0
Total SBS78 SPOT										0.00	0	0
Total For SBS78										0.00	0	0
SBS79 On 01/06/2028 Spot Bond					0.00000	101.07082				0.00	0	0
Total SBS79 SPOT										0.00	0	0
Total For SBS79										0.00	0	0
SBS80 On 03/02/2028 Spot Bond			9.60000	9.60000	9.60000	99.39747				0.00	0	0
Total SBS80 SPOT										0.00	0	0
Total For SBS80										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.25000	330.89004	4.25000	330.73386		144,500,000,000.00		0.00	34,000,000	17,000,000
Total SBSI11 SPOT								144,500,000,000.00			34,000,000	17,000,000
Total For SBSI11								144,500,000,000.00			34,000,000	17,000,000
SBSI14 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	234.32191				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.52817				0.00	0	0
Total SBSS01 SPOT										0.00	0	0
Total For SBSS01										0.00	0	0
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.94529				0.00	0	0
Total SBSS02 SPOT										0.00	0	0
Total For SBSS02										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	105.00203				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT104 On 30/09/2025 Spot Bond					0.00000	106.51640				0.00	0	0
Total SBT104 SPOT										0.00	0	0
Total For SBT104										0.00	0	0
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBT105 SPOT										0.00	0	0
Total For SBT105										0.00	0	0
SBT106 On 31/12/2026 Spot Bond					0.00000	102.87031				0.00	0	0
Total SBT106 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	104.89006				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	104.48481				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	102.61187				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.19902				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.29500	103.81415	9.29500	103.76234				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.61648				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.28879				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	104.12076				0.00	0	34,000,00
Total SBT207 SPOT										0.00	0	34,000,00
Total For SBT207										0.00	0	34,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.90234				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.09064				0.00	1,500,000,000	750,000,00
Total SBT209 SPOT										0.00	1,500,000,000	750,000,00
Total For SBT209										0.00	1,500,000,000	750,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.51660				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.26572				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.36000	96.85814	9.36000	96.80920				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.06900				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.84343				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.83449				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.86110				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.87909				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.87015				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.85231				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.87889				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.89691				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.89242				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.88793				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.91447				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.13500	105.33141	9.13500	105.27899				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	100.50807				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.27130				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.80062				0.00	0	3,800,000,00
Total SOL01 SPOT										0.00	0	3,800,000,00
Total For SOL01										0.00	0	3,800,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	102.02535				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.15725				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.63539				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.64412				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.63611				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.64617				0.00	0	
Total SPDA17 SPOT										0.00	0	

Contract 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 SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.24055				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	100.56748				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	100.51510				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	102.02148				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	101.04852				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	101.78538				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.53565				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.15478				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.08082				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	163.14463				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.38500	109.28490	8.38500	109.23559				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.93000	84.57161	9.93000	84.52708				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN021 On 07/12/2023 Spot Bond					0.00000	99.45397				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN041 On 13/10/2023 Spot Bond					0.00000	102.27327				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN040 On 13/10/2023 Spot Bond			8.84000	104.80542	8.84000	104.75562				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041 On 31/01/2038 Spot Bond			5.35000	117.86282	5.35000	117.80004				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043 On 09/02/2027 Spot Bond					0.00000	100.04917				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044 On 30/04/2027 Spot Bond					0.00000	101.26665				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046 On 05/04/2027 Spot Bond					0.00000	102.18011				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN050 On 08/12/2023 Spot Bond			4.38000	4.38000	4.38000	330.43781				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN062 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	164.89766				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.55000	5.55000	5.55000	115.06294				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.98000	4.98000	4.98000	116.25665				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	

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 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	213.31808				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.50668				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.50075				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.02643				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.02453				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	108.32302				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.50717				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.66522				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.53987				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.18439				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.07669				0.00	0	
Total SSN083 SPOT										0.00	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 SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	231.83527				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	99.13946				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.70500				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	100.32988				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.70500	88.16966	10.70500	88.11887				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	99.94417				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.98000	213.62154	4.98000	213.51231				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.64500	228.43475	5.64500	228.30983				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	96.48997				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2023 Spot Bond					0.00000	100.25860				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.44119				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.25433				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.01547				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.41234				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.13000	7.13000	7.13000	100.72024				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	100.27345				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	100.82168				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	105.40249				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.70086	113.71705	4.70086	113.66062				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.69632	47.14153	4.69632	114.04927				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	102.33464				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.24518				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	

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 20/03/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.64167				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	101.16836				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	100.69534				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.60698				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	100.60698				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.56846				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	100.56846				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	100.45028				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	100.13265				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.11413				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.11413				0.00	0	
Total SSN193 SPOT										0.00	0	

Contract 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 SSN193										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.80291				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	101.84835				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	100.44718				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.05575				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.40551				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.90000	100.00426	8.90000	104.44461				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.71003				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.69920				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.64489				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.72117				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.65410				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.39142				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.65410				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.03000	101.03703	7.03000	100.99847				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.54000	101.07286	7.54000	101.03154				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.57638				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.64340				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.65781				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.65417				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.11000	101.95769	9.11000	101.90752				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.87956				0.00	0	400,000,00
Total TC001 SPOT										0.00	0	400,000,00
Total For TC001										0.00	0	400,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.97571				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.82075				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.60436				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.87990				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.30452				0.00	1,950,000,000	1,950,000,000
Total TFS159 SPOT										0.00	1,950,000,000	1,950,000,000
Total For TFS159										0.00	1,950,000,000	1,950,000,000
TFS162 On 27/05/2024 Spot Bond					0.00000	100.79026				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.48535				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.31861				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.47960				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	99.76233				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	99.81243				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.35571				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.44630				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.63248				0.00	0	
Total TFS171 SPOT										0.00	0	

Contract 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 TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.71142				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.11879				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.22494				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.15518				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.15831				0.00	0	17,100,000,00
Total TFS176 SPOT										0.00	0	17,100,000,00
Total For TFS176										0.00	0	17,100,000,00
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A7 On 21/08/2024 Spot Bond					0.00000	100.65434				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.31000	100.90505	8.31000	100.85967				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	100.65798				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A6 On 21/08/2024 Spot Bond					0.00000	100.65580				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.58000	100.69860	5.58000	100.66799				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.67182				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.82981				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.69949				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.69439				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.72932				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.71987				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.85063				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.91224				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.87601				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.68679				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.67590				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.67226				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	100.71293				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.69623				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.69406				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.84627				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.81949				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.80284				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.61277				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.67235				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.48913				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.72322				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.70869				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.79578				0.00	0	
Total TH18D1 SPOT										0.00	0	

Contract 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 TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.78128				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.61356				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.61280				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.97000	101.25859	8.97000	101.21031				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.15765				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.43157				0.00	0	70,000,00
Total TL27 SPOT										0.00	0	70,000,00
Total For TL27										0.00	0	70,000,00
TL28 On 24/04/2025 Spot Bond			8.88000	104.53187	8.88000	104.48197				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.82454				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.97767				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.91014				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.36185				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.27650				0.00	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 TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.46000	104.82831	9.46000	104.77479				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	68.41085	100.00000	68.10504				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.56000	100.67119	9.56000	100.61926			1,625,632,112,000.00		170,045,200	1,757,465,90
Total TN25 SPOT									1,625,632,112,000.00		170,045,200	1,757,465,90
Total For TN25									1,625,632,112,000.00		170,045,200	1,757,465,90
TN25/R On 19/08/2025 Spot Bond			100.00000	22.95789	100.00000	22.85526				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			10.93000	95.87713	10.93000	95.82077			1,591,884,548,000.00		145,643,600	21,136,266,40
Total TN27 SPOT									1,591,884,548,000.00		145,643,600	21,136,266,40
Total For TN27									1,591,884,548,000.00		145,643,600	21,136,266,40
TN27/R On 14/11/2027 Spot Bond			100.00000	13.95990	100.00000	13.89749				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.97000	98.17544	10.97000	98.11753				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.60000	99.28261	11.60000	99.22111			970,875,920,000.00		83,696,200	950,488,20
Total TN30 SPOT									970,875,920,000.00		83,696,200	950,488,20
Total For TN30									970,875,920,000.00		83,696,200	950,488,20
TN30/R On 09/10/2030 Spot Bond			8.00000	118.68671	8.00000	118.63556				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.53700	94.37048	12.53700	94.30710				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.82000	90.50577	12.82000	90.44400			16,220,440,900,000.00		1,265,245,000	1,847,195,80
Total TN40 SPOT									16,220,440,900,000.00		1,265,245,000	1,847,195,80
Total For TN40									16,220,440,900,000.00		1,265,245,000	1,847,195,80

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/R On 09/10/2040 Spot Bond			10.75000	104.83078	10.75000	104.77048				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	101.09119				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.15493				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.88000	104.04615	5.88000	103.12193				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.15253				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	99.99987				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	99.99967				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	99.99964				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.43000	102.41706	7.43000	102.37601				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.63613				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			8.84000	104.42602	8.84000	104.37640				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.63613				0.00	0	
Total TRA4A7 SPOT										0.00	0	

Contract 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 TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.44000	103.95850	8.44000	103.91129				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.72762				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	102.14666				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.99951				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	99.99958				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.99910				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	99.99910				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	93.37564				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26: On 08/03/2024 Spot Bond					0.00000	92.91077				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	101.64904				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	101.50717				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1: On 31/01/2025 Spot Bond					0.00000	102.01778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.41047				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.46328				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	100.15516				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.06169				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.38277				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.13240				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.55043				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.46730				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.36914				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.36322				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.73000	101.83022	10.73000	101.77239				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.81229				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.81642				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.82567				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.88354				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.80783				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.89689				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.53000	10.53000	10.53000	101.92423				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.89689				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.91826				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.01252				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.03029				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.00364				0.00	0	
Total UU1C03 SPOT										0.00	0	

Contract 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 UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.51271				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.73473				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	101.57344				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.50624				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.89322				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.51271				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	102.06338				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.16e+017	070,163,499,200	247,313,345,00
Total for SPOT :										2.16e+017	070,163,499,200	247,313,345,00
Total Futures										2.16e+017	070,163,501,323	247,314,647,29
Total Options										0.00	0	124,77
Grand Total:										2.16e+017	070,163,501,323	247,314,772,06