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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/04/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	04/05/2023	Bond Future			11.90440	75.27850	11.92105	75.19885			0.00	0	
ES33	On	03/08/2023	Bond Future			12.03588	76.84175	12.05319	76.76059			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.17055	74.67260	12.18860	74.58968			0.00	0	
ES33	On	01/02/2024	Bond Future			12.32182	76.22647	12.34069	76.14167			0.00	0	
ES33	On	02/05/2024	Bond Future			12.48793	73.97451	12.50770	73.88769			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/05/2023	Bond Future			12.33838	72.42014	12.31458	72.55318			0.00	0	
ES42	On	03/08/2023	Bond Future			12.46207	73.92413	12.43734	74.06009			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.58808	71.22652	12.56237	71.36542			0.00	0	
ES42	On	01/02/2024	Bond Future			12.72163	72.70788	12.69497	72.84941			0.00	0	
ES42	On	02/05/2024	Bond Future			12.87167	69.91812	12.84397	70.06227			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	04/05/2023	Bond Future			168.96048	168.96048	168.98713	168.98713			835,171,652.64	4,943	5,31

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/08/2023	Bond Future			170.72815	170.72815	170.75569	170.75569			0.00	0	5,10
I2025	On	02/11/2023	Bond Future			174.34319	174.34319	174.37132	174.37132			0.00	0	
I2025	On	01/02/2024	Bond Future			176.18720	176.18720	176.21548	176.21548			0.00	0	
I2025	On	02/05/2024	Bond Future			179.76045	179.76045	179.78866	179.78866			0.00	0	
Total I2025 Future												835,171,652.64	4,943	10,46
Total For I2025												835,171,652.64	4,943	10,46
I2029	On	04/05/2023	Bond Future			122.29581	122.29581	122.34702	122.34702			144,553,647.42	1,182	2,17
I2029	On	03/08/2023	Bond Future			124.83548	124.83548	124.88793	124.88793			0.00	0	1,88
I2029	On	02/11/2023	Bond Future			126.15335	126.15335	126.20692	126.20692			0.00	0	
I2029	On	01/02/2024	Bond Future			128.78045	128.78045	128.83484	128.83484			0.00	0	
I2029	On	02/05/2024	Bond Future			130.03245	130.03245	130.08748	130.08748			0.00	0	
Total I2029 Future												144,553,647.42	1,182	4,00
Total For I2029												144,553,647.42	1,182	4,00
I2033	On	04/05/2023	Bond Future			116.73301	116.73301	116.24042	116.24042			34,903,169.99	299	1,54
I2033	On	03/08/2023	Bond Future			119.15706	119.15706	118.65445	118.65445			0.00	0	6,43
I2033	On	02/11/2023	Bond Future			120.26402	120.26402	119.75077	119.75077			0.00	0	
I2033	On	01/02/2024	Bond Future			122.76856	122.76856	122.24429	122.24429			0.00	0	
I2033	On	02/05/2024	Bond Future			123.80445	123.80445	123.26915	123.26915			0.00	0	
Total I2033 Future												34,903,169.99	299	7,97
Total For I2033												34,903,169.99	299	7,97
I2038	On	04/05/2023	Bond Future			130.06165	130.06165	129.92299	129.92299			166,478,912.00	1,280	3,71
I2038	On	03/08/2023	Bond Future			130.80384	130.80384	130.66270	130.66270			0.00	0	1,27
I2038	On	02/11/2023	Bond Future			133.57350	133.57350	133.42934	133.42934			0.00	0	
I2038	On	01/02/2024	Bond Future			134.34486	134.34486	134.19750	134.19750			0.00	0	
I2038	On	02/05/2024	Bond Future			137.06863	137.06863	136.91767	136.91767			0.00	0	
Total I2038 Future												166,478,912.00	1,280	5,03
Total For I2038												166,478,912.00	1,280	5,03
I2046	On	04/05/2023	Bond Future			113.86431	113.86431	114.42531	114.42531			45,431,859.69	399	16,90
I2046	On	03/08/2023	Bond Future			116.22885	116.22885	116.80159	116.80159			0.00	0	3,81
I2046	On	02/11/2023	Bond Future			116.60710	116.60710	117.19218	117.19218			0.00	0	
I2046	On	01/02/2024	Bond Future			119.03501	119.03501	119.63191	119.63191			0.00	0	
I2046	On	02/05/2024	Bond Future			119.31118	119.31118	119.91994	119.91994			0.00	0	
Total I2046 Future												45,431,859.69	399	17,30
Total For I2046												45,431,859.69	399	17,30
I2050	On	04/05/2023	Bond Future			117.16066	117.16066	116.35375	116.35375			134,734,759.00	1,150	13,66
I2050	On	03/08/2023	Bond Future			117.41126	117.41126	116.58774	116.58774			0.00	0	1,14
I2050	On	02/11/2023	Bond Future			119.89733	119.89733	119.05640	119.05640			0.00	0	
I2050	On	01/02/2024	Bond Future			120.15561	120.15561	119.29689	119.29689			0.00	0	

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			122.59149	122.59149	121.71504	121.71504			0.00	0	
Total I2050 Future												134,734,759.00	1,150	14,81
Total For I2050												134,734,759.00	1,150	14,81
R186	On	04/05/2023	Bond Future			8.38223	110.48391	8.50047	110.10738		5.40	0.00	0	87,47
R186	On	03/08/2023	Bond Future			8.38809	107.44434	8.51666	107.06030		5.15	0.00	0	21,38
R186	On	02/11/2023	Bond Future			8.37662	109.69407	8.51721	109.30205		4.69	0.00	0	1,10
R186	On	01/02/2024	Bond Future			8.37801	106.64590	8.53286	106.24552		4.34	0.00	0	
R186	On	02/05/2024	Bond Future			8.40466	108.78093	8.57661	108.37208		3.81	0.00	0	
Total R186 Future												0.00	0	109,93
R186	On	04/05/2023	Bond Future	8.82	Put			335.46000	0.33546	230,260	5.84	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,368.33000	1.36833	1,641,640	5.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			327.71000	0.32771	224,490	5.85	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,392.01000	1.39201	1,667,280	5.87	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			320.02000	0.32002	218,760	5.87	0.00	0	
R186	On	04/05/2023	Bond Future		Call			10,107.38000	10.10738	10,483,910	4.02	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.02	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			454.98000	0.45498	609,770	5.19	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			902.49000	0.90249	680,750	5.19	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,344.69000	1.34469	1,616,020	5.84	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,842.78000	3.84278	4,171,520	5.73	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			274.48000	0.27448	219,180	5.73	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,867.60000	3.86760	4,196,990	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			270.76000	0.27076	216,110	5.74	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,817.85000	3.81785	4,145,960	5.72	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			278.10000	0.27810	222,170	5.72	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			748.50000	0.74850	642,070	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			3,162.31000	3.16231	3,448,670	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			742.04000	0.74204	636,380	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,662.13000	2.66213	2,928,120	5.00	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.15	Put			920.10000	0.92010	794,070	5.00	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			5,435.03000	5.43503	5,778,270	5.65	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			304.77000	0.30477	255,990	5.65	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.38	Call			3,121.23000	3.12123	3,406,060	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			755.01000	0.75501	647,820	5.11	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			3,141.75000	3.14175	3,427,340	5.12	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			3,365.19000	3.36519	3,654,070	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			857.54000	0.85754	746,040	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			3,327.02000	3.32702	3,614,590	4.83	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			869.42000	0.86942	756,610	4.83	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R186	On	01/02/2024	Bond Future	9.51	Call		3,346.09000	3.34609	3,634,320	4.84	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put		863.46000	0.86346	751,310	4.84	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,408.93000	2.40893	2,159,150	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		1,040.28000	1.04028	1,200,320	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,395.25000	2.39525	2,146,440	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		1,019.89000	1.01989	1,178,000	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,423.10000	2.42310	2,172,360	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		1,029.84000	1.02984	1,188,910	3.60	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											0.00	0	113,76
R197	On	04/05/2023	Bond Future			336.21614	336.21614	336.54838	336.54838		5,043,242.10	15	30
R197	On	03/08/2023	Bond Future			334.11454	334.11454	334.45434	334.45434		0.00	0	
R197	On	02/11/2023	Bond Future			341.18914	341.18914	341.53616	341.53616		0.00	0	
Total R197 Future											5,043,242.10	15	30
Total For R197											5,043,242.10	15	30
R202	On	04/05/2023	Bond Future			253.07289	253.07289	253.10504	253.10504		0.00	0	4,96
R202	On	03/08/2023	Bond Future			253.50355	253.50355	253.53688	253.53688		0.00	0	46
R202	On	02/11/2023	Bond Future			258.87111	258.87111	258.90516	258.90516		0.00	0	
R202	On	01/02/2024	Bond Future			259.31488	259.31488	259.34900	259.34900		0.00	0	
R202	On	02/05/2024	Bond Future			264.57253	264.57253	264.60621	264.60621		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			9.78004	93.51404	9.87745	93.06914	8.82	11,315,198.84	121	76,33
R2030	On	03/08/2023	Bond Future			9.85829	91.42571	9.96076	90.97188	9.05	60,432,394.31	661	40,35
R2030	On	02/11/2023	Bond Future			9.92479	93.34005	10.03257	92.87676	8.64	2,146,821.15	23	2
R2030	On	01/02/2024	Bond Future			10.00647	91.25646	10.12021	90.78341	8.45	0.00	0	
R2030	On	02/05/2024	Bond Future			10.11255	93.08279	10.23280	92.59986	7.95	0.00	0	
Total R2030 Future											73,894,414.30	805	116,75
R2030	On	04/05/2023	Bond Future	12.57	Call		11,283.43000	11.28343	11,728,220	12.97	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		7,525.10000	7.52510	7,966,230	12.28	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		1,401.40000	1.40140	1,107,170	7.87	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		9,211.56000	9.21156	9,655,300	12.97	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		2.48000	0.00248	1,320	12.97	0.00	0	1,06
R2030	On	04/05/2023	Bond Future	12.50	Call		11,013.46000	11.01346	11,458,200	12.97	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put		0.30000	0.00030	0,140	12.97	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call		3,134.91000	3.13491	3,521,030	10.16	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put		0.21000	0.00021	0,100	12.97	0.00	0	35
R2030	On	04/05/2023	Bond Future	10.65	Call		3,568.06000	3.56806	3,967,400	10.39	0.00	0	35

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	04/05/2023	Bond Future	10.65	Put			134.39000	0.13439	88,830	10.39	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			6,382.75000	6.38275	6,819,630	11.77	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			19.66000	0.01966	11,640	11.77	0.00	0	11
R2030	On	04/05/2023	Bond Future	10.42	Call			2,674.21000	2.67421	3,042,380	9.88	0.00	0	41
R2030	On	04/05/2023	Bond Future	11.62	Put			8.74000	0.00874	4,970	12.28	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.52	Call			3,057.29000	3.05729	3,440,660	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			189.83000	0.18983	128,300	10.11	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			3,096.08000	3.09608	3,480,830	10.14	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			184.90000	0.18490	124,750	10.14	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Put			245.45000	0.24545	168,720	9.88	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			180.04000	0.18004	121,260	10.16	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			670.75000	0.67075	862,600	8.20	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.78	Put			1,115.84000	1.11584	862,790	8.20	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			1,240.10000	1.24010	1,507,950	8.82	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	10.00	Put			684.23000	0.68423	507,180	8.82	0.00	0	
R2030	On	04/05/2023	Bond Future	9.03	Call			1.92000	0.00192	4,280	5.51	0.00	0	38
R2030	On	04/05/2023	Bond Future	9.03	Put			3,965.70000	3.96570	3,523,160	5.51	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			306.47000	0.30647	423,870	7.59	0.00	0	11
R2030	On	04/05/2023	Bond Future	9.58	Put			1,673.64000	1.67364	1,346,140	7.59	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			450.61000	0.45061	601,280	7.87	0.00	0	41
R2030	On	03/08/2023	Bond Future	12.59	Put			46.59000	0.04659	36,680	10.94	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Call			3,042.75000	3.04275	3,344,090	9.37	0.00	0	1,08
R2030	On	03/08/2023	Bond Future	10.40	Put			1,129.16000	1.12916	976,670	9.37	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			3,810.74000	3.81074	4,144,750	9.60	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.36	Call			6,255.40000	6.25540	6,653,540	10.29	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Put			830.63000	0.83063	710,810	9.60	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			6,183.02000	6.18302	6,579,880	10.27	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			341.84000	0.34184	284,870	10.27	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			333.06000	0.33306	277,370	10.29	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			10,777.10000	10.77710	11,221,020	10.94	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			11,875.35000	11.87535	12,323,500	10.94	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			24.96000	0.02496	19,280	10.94	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call			6,219.24000	6.21924	6,616,740	10.28	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			337.47000	0.33747	281,140	10.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			4,554.35000	4.55435	4,882,430	9.30	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,257.38000	1.25738	1,122,170	9.30	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			1,526.36000	1.52636	1,704,420	8.40	0.00	0	88
R2030	On	02/11/2023	Bond Future	9.57	Put			3,535.74000	3.53574	3,250,510	8.40	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			2,532.29000	2.53229	2,776,010	8.69	0.00	0	88
R2030	On	02/11/2023	Bond Future	11.57	Put			653.95000	0.65395	575,940	9.97	0.00	0	88

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	02/11/2023	Bond Future	10.80	Call		4,494.51000	4.49451	4,820,680	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,279.40000	1.27940	1,142,280	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		4,524.52000	4.52452	4,851,640	9.29	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,372.08000	2.37208	2,152,510	8.69	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,268.47000	1.26847	1,132,300	9.29	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		6,952.61000	6.95261	7,337,890	9.97	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		2,858.39000	2.85839	2,625,240	8.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,954.59000	5.95459	6,310,860	9.29	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,185.52000	1.18552	1,068,740	9.29	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		6,076.03000	6.07603	6,435,100	9.32	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,703.69000	1.70369	1,885,670	8.10	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,020.84000	4.02084	3,729,770	8.10	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		2,356.76000	2.35676	2,580,580	8.25	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		3,149.58000	3.14958	2,900,350	8.25	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		672.19000	0.67219	600,820	9.95	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		2,649.94000	2.64994	2,889,840	8.34	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		6,106.34000	6.10634	6,466,110	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,143.82000	1.14382	1,030,540	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		6,136.70000	6.13670	6,497,160	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,135.55000	1.13555	1,022,960	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		8,434.85000	8.43485	8,836,530	9.95	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,152.15000	1.15215	1,038,170	9.32	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		3,909.81000	3.90981	3,634,500	7.68	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		2,215.62000	2.21562	2,424,290	7.69	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		3,886.91000	3.88691	3,612,650	7.69	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		2,234.14000	2.23414	2,443,880	7.70	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		3,864.49000	3.86449	3,591,300	7.70	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		2,197.56000	2.19756	2,405,180	7.68	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											73,894,414.30	805	131,55
R2032	On	04/05/2023	Bond Future			10.44227	88.35834	10.52432	87.93098	10.53	0.00	0	164,80
R2032	On	03/08/2023	Bond Future			10.53034	90.17144	10.61593	89.73547	11.05	0.00	0	11,56
R2032	On	02/11/2023	Bond Future			10.61699	87.89839	10.70637	87.45337	11.25	0.00	0	
R2032	On	01/02/2024	Bond Future			10.71523	89.70761	10.80871	89.25318	10.51	0.00	0	
R2032	On	02/05/2024	Bond Future			10.83083	87.34569	10.92876	86.88180	10.29	0.00	0	
Total R2032 Future											0.00	0	176,42
R2032	On	04/05/2023	Bond Future	9.80	Call		6.07000	0.00607	11,320	6.52	0.00	0	50
R2032	On	04/05/2023	Bond Future	13.43	Call		13,504.90000	13.50490	13,932,210	15.69	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.09000	0.00009	0,040	15.69	0.00	0	40

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	04/05/2023	Bond Future	10.89	Call			2,273.66000	2.27366	2,594,570	10.98	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			2,983.35000	2.98335	3,336,860	11.51	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			259.70000	0.25970	185,850	11.51	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.69	Call			1,515.77000	1.51577	1,784,640	10.32	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			2,697.99000	2.69799	2,311,450	7.62	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			4,362.19000	4.36219	4,753,510	12.40	0.00	0	4:
R2032	On	04/05/2023	Bond Future	11.37	Put			113.59000	0.11359	77,550	12.40	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			2,233.51000	2.23351	2,552,180	10.95	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			412.38000	0.41238	303,690	10.95	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			430.50000	0.43050	561,400	8.87	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.89	Put			402.06000	0.40206	295,610	10.98	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			2,727.89000	2.72789	3,070,980	11.33	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			303.68000	0.30368	219,410	11.33	0.00	0	13,0:
R2032	On	04/05/2023	Bond Future	10.53	Put			966.40000	0.96640	755,620	9.76	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			1,276.82000	1.27682	1,523,930	10.07	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.62	Put			781.93000	0.78193	601,680	10.07	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			661.16000	0.66116	502,670	10.32	0.00	0	5:
R2032	On	04/05/2023	Bond Future	10.87	Call			2,193.58000	2.19358	2,509,970	10.91	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			422.96000	0.42296	311,990	10.91	0.00	0	
R2032	On	04/05/2023	Bond Future	9.80	Put			3,875.60000	3.87560	3,453,490	6.52	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call			12.28000	0.01228	21,600	6.76	0.00	0	6,5:
R2032	On	04/05/2023	Bond Future	9.85	Put			3,607.55000	3.60755	3,189,510	6.76	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			81.16000	0.08116	121,980	7.62	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.30	Put			1,605.42000	1.60542	1,308,960	8.87	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			995.88000	0.99588	1,212,460	9.76	0.00	0	7:
R2032	On	03/08/2023	Bond Future	11.75	Put			612.24000	0.61224	533,670	12.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			6,167.14000	6.16714	6,525,330	12.23	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			604.88000	0.60488	527,100	12.23	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			484.42000	0.48442	558,360	10.37	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	11.90	Call			6,720.54000	6.72054	7,089,120	12.40	0.00	0	5,0:
R2032	On	03/08/2023	Bond Future	11.90	Put			510.22000	0.51022	442,830	12.40	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1,493.31000	1.49331	1,663,920	10.63	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	9.60	Put			5,848.89000	5.84889	5,486,860	10.37	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			3,116.88000	3.11688	2,851,520	10.63	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			6,127.95000	6.12795	6,485,350	12.22	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			6,206.39000	6.20639	6,565,360	12.24	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			597.61000	0.59761	520,610	12.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			1,983.07000	1.98307	1,822,570	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			1,967.00000	1.96700	1,807,500	11.74	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			4,547.34000	4.54734	4,833,850	11.75	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	02/11/2023	Bond Future	11.24	Put		1,951.29000	1.95129	1,792,780	11.75	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		6,806.94000	6.80694	7,149,230	12.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,139.31000	1.13931	1,036,580	12.48	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		4,483.67000	4.48367	4,768,190	11.73	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		4,515.34000	4.51534	4,800,860	11.74	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,470.11000	3.47011	3,245,670	10.32	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		6,439.41000	6.43941	6,765,820	11.28	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		9,193.88000	9.19388	9,567,550	12.05	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,670.76000	1.67076	1,542,740	11.28	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		970.54000	0.97054	889,780	12.05	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call		1,668.64000	1.66864	1,818,490	9.91	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		5,653.22000	5.65322	5,348,640	9.91	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		3,233.71000	3.23371	3,463,700	10.32	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.84	Call		6,472.73000	6.47273	6,799,870	11.29	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,659.11000	1.65911	1,531,820	11.29	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		6,506.37000	6.50637	6,834,230	11.30	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,647.81000	1.64781	1,521,240	11.30	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		4,598.29000	4.59829	4,339,240	9.95	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,808.02000	2.80802	3,013,860	9.96	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		4,571.79000	4.57179	4,313,740	9.96	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,764.16000	2.76416	2,968,010	9.95	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		4,624.92000	4.62492	4,364,880	9.95	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,786.05000	2.78605	2,990,890	9.95	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											0.00	0	212,41
R2035	On	04/05/2023	Bond Future			11.12060	87.09188	11.14704	86.93848	13.27	0.00	0	152,77
R2035	On	03/08/2023	Bond Future			11.22097	88.87899	11.24843	88.72259	14.07	3,821,796.57	43	15,67
R2035	On	02/11/2023	Bond Future			11.32393	86.23303	11.35247	86.07345	14.38	0.00	0	
R2035	On	01/02/2024	Bond Future			11.44105	88.00818	11.47083	87.84502	13.20	0.00	0	
R2035	On	02/05/2024	Bond Future			11.56467	85.26408	11.59572	85.09740	12.71	0.00	0	
Total R2035 Future											3,821,796.57	43	168,44
R2035	On	04/05/2023	Bond Future	9.85	Call		5.13000	0.00513	5,180	11.99	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.87	Call		4,257.11000	4.25711	4,381,960	14.28	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,500.38000	1.50038	1,564,640	13.21	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		3,759.90000	3.75990	3,615,980	12.31	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,715.05000	10.71505	10,867,710	16.32	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		2.80000	0.00280	2,060	16.32	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		3,923.47000	3.92347	4,043,720	14.16	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		255.59000	0.25559	222,440	14.16	0.00	0	1,07

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.05	Call			1,029.71000	1.02971	1,076,790	12.96	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.87	Put			209.39000	0.20939	180,840	14.28	0.00	0	71
R2035	On	04/05/2023	Bond Future	12.46	Call			7,184.81000	7.18481	7,331,650	15.22	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			33.69000	0.03369	27,130	15.22	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			1,468.09000	1.46809	1,531,250	13.19	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			1,161.99000	1.16199	1,071,750	13.19	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Put			1,240.62000	1.24062	1,147,090	13.15	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			1,136.66000	1.13666	1,047,520	13.21	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			1,532.95000	1.53295	1,598,300	13.22	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			1,111.66000	1.11166	1,023,610	13.22	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			243.53000	0.24353	255,250	12.36	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			3,498.15000	3.49815	3,356,470	12.36	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			8,011.17000	8.01117	7,857,820	11.99	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			112.68000	0.11268	117,770	12.16	0.00	0	45
R2035	On	04/05/2023	Bond Future	10.42	Put			4,476.31000	4.47631	4,328,000	12.16	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Call			199.16000	0.19916	208,640	12.31	0.00	0	71
R2035	On	04/05/2023	Bond Future	11.05	Put			1,594.63000	1.59463	1,488,310	12.96	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			1,373.52000	1.37352	1,433,390	13.15	0.00	0	45
R2035	On	03/08/2023	Bond Future	11.99	Call			5,474.33000	5.47433	5,576,870	15.12	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,399.84000	1.39984	1,345,980	15.12	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			5,513.39000	5.51339	5,616,320	15.13	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,385.87000	1.38587	1,332,400	15.13	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			5,435.34000	5.43534	5,537,490	15.10	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,413.93000	1.41393	1,359,680	15.10	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			1,896.97000	1.89697	1,943,930	13.54	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			6,129.48000	6.12948	6,016,860	13.54	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			3,061.73000	3.06173	3,127,790	13.97	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Put			3,570.00000	3.57000	3,487,590	14.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			3,920.62000	3.92062	3,998,170	14.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			4,373.92000	4.37392	4,280,400	13.97	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,544.72000	3.54472	3,462,690	14.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			3,950.97000	3.95097	4,028,900	14.30	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,519.60000	3.51960	3,437,950	14.30	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			9,069.71000	9.06971	9,190,630	16.08	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,258.40000	1.25840	1,219,740	16.08	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Call			3,890.39000	3.89039	3,967,560	14.28	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			2,689.27000	2.68927	2,627,810	13.94	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			2,128.85000	2.12885	2,178,650	12.52	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			6,969.66000	6.96966	6,856,300	12.52	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Call			3,243.91000	3.24391	3,310,890	12.85	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	01/02/2024	Bond Future	12.18	Call		6,480.38000	6.48038	6,581,530	13.92	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		2,722.54000	2.72254	2,660,530	13.92	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		6,514.98000	6.51498	6,616,410	13.93	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		5,194.42000	5.19442	5,098,240	12.85	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,705.85000	2.70585	2,644,120	13.93	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		6,549.63000	6.54963	6,651,330	13.94	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		11,203.43000	11.20343	11,333,020	15.33	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,241.15000	1.24115	1,207,580	15.33	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.21	Put		5,516.97000	5.51697	5,420,200	12.29	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		3,365.08000	3.36508	3,434,340	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,580.06000	5.58006	5,482,640	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		3,388.86000	3.38886	3,458,440	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,548.27000	5.54827	5,451,170	12.28	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		3,413.07000	3.41307	3,482,980	12.29	0.00	0	
Total R2035 Option											0.00	0	8,38
Total For R2035											3,821,796.57	43	176,83
R2037	On	04/05/2023	Bond Future			11.40345	82.36484	11.40470	82.35755	14.30	0.00	0	59,60
R2037	On	03/08/2023	Bond Future			11.51314	79.79730	11.51441	79.79002	15.99	175,554,060.00	2,200	76,83
R2037	On	02/11/2023	Bond Future			11.61343	81.46817	11.61474	81.46078	15.55	0.00	0	
R2037	On	01/02/2024	Bond Future			11.72619	78.88959	11.72759	78.88183	15.07	0.00	0	
R2037	On	02/05/2024	Bond Future			11.85442	80.46719	11.85593	80.45897	13.80	0.00	0	
Total R2037 Future											175,554,060.00	2,200	136,43
R2037	On	04/05/2023	Bond Future	11.30	Put		1,649.84000	1.64984	1,623,910	13.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		3,406.51000	3.40651	3,396,520	15.07	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		371.01000	0.37101	353,730	15.07	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		12,031.79000	12.03179	12,038,890	17.71	0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		0.99000	0.00099	0,800	17.71	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		1,062.09000	1.06209	1,043,410	13.98	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		1,035.62000	1.03562	1,016,980	13.96	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		1,617.35000	1.61735	1,591,380	13.98	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		1,088.94000	1.08894	1,070,240	14.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		1,585.30000	1.58530	1,559,310	14.00	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		2,705.86000	2.70586	2,692,320	14.79	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		559.65000	0.55965	538,820	14.79	0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		358.62000	0.35862	345,040	13.43	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		3,076.85000	3.07685	3,055,980	13.43	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		471.84000	0.47184	456,590	13.54	0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		2,702.16000	2.70216	2,679,620	13.54	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,655.13000	1.65513	1,641,430	16.99	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	03/08/2023	Bond Future	12.13	Call		5,056.03000	5.05603	5,049,660	17.00	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,639.26000	1.63926	1,625,610	17.00	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		532.02000	0.53202	526,470	14.70	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		7,960.35000	7.96035	7,947,520	14.70	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		5,093.85000	5.09385	5,087,520	17.02	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,623.37000	1.62337	1,609,760	17.02	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		1,586.36000	1.58636	1,578,150	15.26	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		4,616.28000	4.61628	4,600,790	15.26	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		5,018.13000	5.01813	5,011,710	16.99	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		3,927.67000	3.92767	3,915,110	15.33	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		3,615.86000	3.61586	3,610,670	15.30	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		3,982.33000	3.98233	3,969,750	15.30	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		3,645.34000	3.64534	3,640,160	15.32	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,955.04000	3.95504	3,942,470	15.32	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		3,674.68000	3.67468	3,669,510	15.33	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,008.54000	3.00854	2,998,760	15.75	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		6,228.47000	6.22847	6,226,460	15.76	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		2,990.46000	2.99046	2,980,690	15.76	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		6,160.40000	6.16040	6,158,360	15.74	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,026.74000	3.02674	3,016,940	15.74	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		6,194.40000	6.19440	6,192,380	15.75	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		3,442.07000	3.44207	3,440,150	13.32	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		5,752.66000	5.75266	5,742,520	13.32	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		3,466.34000	3.46634	3,464,430	13.33	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		5,720.23000	5.72023	5,710,100	13.33	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		3,417.89000	3.41789	3,415,960	13.32	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		5,785.23000	5.78523	5,775,080	13.32	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											175,554,060.00	2,200	142,64
R2040	On	04/05/2023	Bond Future			11.62897	83.20972	11.59989	83.39012	15.24	0.00	0	44,24
R2040	On	03/08/2023	Bond Future			11.74065	80.40906	11.71043	80.59336	17.09	65,050,929.54	809	106,88
R2040	On	02/11/2023	Bond Future			11.84295	82.09278	11.81163	82.28093	16.64	0.00	0	
R2040	On	01/02/2024	Bond Future			11.95730	79.27666	11.92483	79.46841	16.17	0.00	0	
R2040	On	02/05/2024	Bond Future			12.08597	80.86165	12.05230	81.05696	14.83	0.00	0	
Total R2040 Future											65,050,929.54	809	151,15
R2040	On	04/05/2023	Bond Future	10.17	Call		2.72000	0.00272	1,880	13.75	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		9,705.40000	9.70540	9,884,960	13.75	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put		7.94000	0.00794	7,770	18.36	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		939.05000	0.93905	848,390	14.68	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2040	On	04/05/2023	Bond Future	12.05	Put			501.36000	0.50136	523,650	15.80	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call			253.14000	0.25314	215,310	14.09	0.00	0	68
R2040	On	04/05/2023	Bond Future	10.92	Put			4,563.43000	4.56343	4,716,970	13.95	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			6,908.05000	6.90805	6,728,900	17.17	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			65.35000	0.06535	66,600	17.17	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			10,334.68000	10.33468	10,154,110	18.36	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			914.02000	0.91402	824,780	14.66	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			2,044.10000	2.04410	2,135,260	14.66	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			2,005.67000	2.00567	2,095,410	14.68	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			1,070.14000	1.07014	972,460	14.76	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			1,820.58000	1.82058	1,903,300	14.76	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call			3,224.65000	3.22465	3,066,540	15.80	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			65.20000	0.06520	52,020	13.73	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put			5,765.12000	5.76512	5,932,340	13.73	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			160.32000	0.16032	133,460	13.95	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put			3,919.07000	3.91907	4,061,640	14.09	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			889.49000	0.88949	801,670	14.64	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			2,083.12000	2.08312	2,175,700	14.64	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			1,941.09000	1.94109	1,990,760	17.92	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			4,942.14000	4.94214	4,808,390	17.88	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			1,978.29000	1.97829	2,028,840	17.88	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			4,981.10000	4.98110	4,846,920	17.90	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			1,959.69000	1.95969	2,009,810	17.90	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			5,020.00000	5.02000	4,885,370	17.92	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			3,449.39000	3.44939	3,351,430	16.12	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			4,739.02000	4.73902	4,829,210	16.12	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			3,391.13000	3.39113	3,294,120	16.10	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			4,804.30000	4.80430	4,895,440	16.10	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			3,420.20000	3.42020	3,322,720	16.11	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			4,771.56000	4.77156	4,862,230	16.11	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put			3,617.76000	3.61776	3,685,580	16.61	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call			6,050.84000	6.05084	5,926,560	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put			3,596.08000	3.59608	3,663,550	16.62	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call			5,981.52000	5.98152	5,857,940	16.60	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put			3,639.56000	3.63956	3,707,730	16.60	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call			6,016.15000	6.01615	5,892,220	16.61	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call			3,658.86000	3.65886	3,566,870	14.26	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put			6,295.78000	6.29578	6,399,100	14.26	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call			3,684.83000	3.68483	3,592,440	14.27	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put			6,260.64000	6.26064	6,363,560	14.27	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	Op Intere
R2040	On	02/05/2024	Bond Future	11.60	Call		3.6332000	3.63332	3,541,720	14.25	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		6,331.43000	6.33143	6,435,140	14.25	0.00	0	
Total R2040 Option											0.00	0	3,95
Total For R2040											65,050,929.54	809	155,14
R2044	On	04/05/2023	Bond Future			11.68258	79.62108	11.67874	79.64517	16.31	0.00	0	62,10
R2044	On	03/08/2023	Bond Future			11.78962	76.87198	11.78561	76.89673	18.33	0.00	0	24,31
R2044	On	02/11/2023	Bond Future			11.88745	78.48165	11.88330	78.50690	17.86	0.00	0	
R2044	On	01/02/2024	Bond Future			11.99645	75.71628	11.99217	75.74190	17.41	0.00	0	
R2044	On	02/05/2024	Bond Future			12.11853	77.23001	12.11414	77.25585	15.99	0.00	0	
Total R2044 Future											0.00	0	86,47
R2044	On	04/05/2023	Bond Future	11.41	Call		743.80000	0.74380	714,440	15.67	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		1,714.55000	1.71455	1,676,440	16.31	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		1,269.55000	1.26955	1,255,530	16.31	0.00	0	4,41
R2044	On	04/05/2023	Bond Future	12.00	Call		2,697.95000	2.69795	2,658,750	16.80	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		725.13000	0.72513	710,020	16.80	0.00	0	4,41
R2044	On	04/05/2023	Bond Future	12.25	Call		3,843.88000	3.84388	3,806,760	17.31	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		2,461.23000	2.46123	2,455,960	15.67	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		765.63000	0.76563	735,900	15.69	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		2,418.02000	2.41802	2,412,380	15.69	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		787.77000	0.78777	757,690	15.71	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		393.54000	0.39354	380,510	17.31	0.00	0	1,71
R2044	On	04/05/2023	Bond Future	11.43	Put		2,375.21000	2.37521	2,369,220	15.71	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call		3,903.08000	3.90308	3,875,510	18.33	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		2,598.34000	2.59834	2,595,520	18.33	0.00	0	4,71
R2044	On	03/08/2023	Bond Future	12.15	Call		4,453.31000	4.45331	4,424,890	18.61	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,257.60000	2.25760	2,253,930	18.61	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		4,491.00000	4.49100	4,462,530	18.63	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,236.52000	2.23652	2,232,800	18.63	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		4,528.63000	4.52863	4,500,110	18.64	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,215.46000	2.21546	2,211,690	18.64	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		3,055.67000	3.05567	3,029,990	17.90	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		3,276.04000	3.27604	3,275,110	17.90	0.00	0	3,01
R2044	On	02/11/2023	Bond Future	11.56	Put		5,251.44000	5.25144	5,255,710	17.26	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		3,269.35000	3.26935	3,248,290	17.27	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,216.62000	5.21662	5,220,810	17.27	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		3,212.35000	3.21235	3,191,440	17.25	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,286.71000	5.28671	5,291,050	17.25	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		3,240.67000	3.24067	3,219,690	17.26	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		5,639.21000	5.63921	5,616,420	17.45	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 Interr
R2044	On	01/02/2024	Bond Future	12.28	Put		3,947.73000	3.94773	3,950,560	17.45	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		5,673.00000	5.67300	5,650,170	17.46	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		3,923.89000	3.92389	3,926,680	17.46	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		5,605.20000	5.60520	5,582,460	17.44	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		3,971.43000	3.97143	3,974,310	17.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		6,553.04000	6.55304	6,561,240	15.41	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		3,762.10000	3.76210	3,744,410	15.42	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		6,516.59000	6.51659	6,524,740	15.42	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		3,787.95000	3.78795	3,770,200	15.43	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		6,480.00000	6.48000	6,488,090	15.43	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		3,736.03000	3.73603	3,718,390	15.41	0.00	0	
Total R2044 Option											0.00	0	18,47
Total For R2044											0.00	0	104,95
R2048	On	04/05/2023	Bond Future			11.63927	78.31116	11.64542	78.27168	17.09	0.00	0	75,75
R2048	On	03/08/2023	Bond Future			11.73577	79.91803	11.74211	79.87793	18.18	0.00	0	167,55
R2048	On	02/11/2023	Bond Future			11.83369	77.14803	11.84026	77.10709	18.73	0.00	0	
R2048	On	01/02/2024	Bond Future			11.94279	78.73594	11.94964	78.69395	17.24	0.00	0	
R2048	On	02/05/2024	Bond Future			12.05578	75.86927	12.06293	75.82617	16.76	0.00	0	13,00
Total R2048 Future											0.00	0	256,34
R2048	On	04/05/2023	Bond Future	10.40	Call		9.86000	0.00986	8,870	15.44	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	10.40	Put		8,793.56000	8.79356	8,753,090	15.44	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		306.29000	0.30629	297,910	15.93	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put		3,951.35000	3.95135	3,903,490	15.93	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		666.68000	0.66668	657,130	16.29	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		2,738.54000	2.73854	2,689,510	16.29	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		687.10000	0.68710	677,570	16.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		2,691.78000	2.69178	2,642,770	16.31	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		708.01000	0.70801	698,510	16.33	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		2,645.60000	2.64560	2,596,620	16.33	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		4,615.78000	4.61578	4,627,200	18.80	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,411.29000	2.41129	2,382,610	18.80	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		4,654.02000	4.65402	4,665,560	18.82	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,389.56000	2.38956	2,361,000	18.82	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		4,577.82000	4.57782	4,589,120	18.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,433.39000	2.43339	2,404,590	18.79	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		3,228.02000	3.22802	3,236,280	18.01	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		5,531.69000	5.53169	5,499,010	18.01	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		3,255.91000	3.25591	3,264,250	18.02	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		5,493.98000	5.49398	5,461,380	18.02	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2048	On	02/11/2023	Bond Future	11.47	Call			3,200.03000	3.20003	3,208,190	18.00	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			5,569.39000	5.56939	5,536,610	18.00	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			5,572.83000	5.57283	5,588,690	17.44	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			4,362.88000	4.36288	4,336,750	17.44	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			5,607.00000	5.60700	5,622,940	17.45	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			4,337.56000	4.33756	4,311,510	17.45	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			5,539.01000	5.53901	5,554,790	17.43	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			4,388.63000	4.38863	4,362,420	17.43	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call			3,505.07000	3.50507	3,516,880	16.03	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put			7,233.63000	7.23363	7,202,340	16.03	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call			3,530.57000	3.53057	3,542,450	16.04	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put			7,193.57000	7.19357	7,162,350	16.04	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call			3,479.66000	3.47966	3,491,390	16.03	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put			7,273.88000	7.27388	7,242,510	16.03	0.00	0	
Total R2048 Option												0.00	0	3,00
Total For R2048												0.00	0	259,34
R209	On	04/05/2023	Bond Future			11.14277		67.59074	11.15897	67.50793	15.01	0.00	0	21,50
R209	On	03/08/2023	Bond Future			11.23355		68.97770	11.25029	68.89333	15.95	0.00	0	1,65
R209	On	02/11/2023	Bond Future			11.32312		67.26962	11.34044	67.18356	16.26	0.00	0	55
R209	On	01/02/2024	Bond Future			11.42121		68.65425	11.43919	68.56623	14.96	0.00	0	
R209	On	02/05/2024	Bond Future			11.53210		66.87884	11.55080	66.78879	14.37	0.00	0	
Total R209 Future												0.00	0	23,75
R209	On	04/05/2023	Bond Future	10.00	Call			10.06000	0.01006	9,690	13.54	0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put			6,312.15000	6.31215	6,228,970	13.54	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call			133.62000	0.13362	134,170	13.85	0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put			3,620.49000	3.62049	3,538,230	13.85	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call			769.09000	0.76909	783,840	14.57	0.00	0	1,25
R209	On	04/05/2023	Bond Future	11.09	Put			1,325.55000	1.32555	1,262,150	14.73	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call			996.31000	0.99631	1,016,270	14.75	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put			1,298.44000	1.29844	1,235,590	14.75	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call			1,020.89000	1.02089	1,041,410	14.76	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put			1,271.66000	1.27166	1,209,370	14.76	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put			1,587.93000	1.58793	1,519,870	14.57	0.00	0	8,25
R209	On	04/05/2023	Bond Future	11.50	Call			2,225.97000	2.22597	2,270,050	15.46	0.00	0	2,25
R209	On	04/05/2023	Bond Future	11.50	Put			515.35000	0.51535	476,620	15.46	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call			6,412.40000	6.41240	6,490,880	17.29	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put			26.64000	0.02664	22,310	17.29	0.00	0	9,75
R209	On	04/05/2023	Bond Future	11.09	Call			971.99000	0.97199	991,400	14.73	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			4,674.37000	4.67437	4,725,250	17.08	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/08/2023	Bond Future	11.95	Put		1,276.66000	1.27666	1,243,170	17.08	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1,282.04000	1.28204	1,301,520	15.17	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,134.65000	4.13465	4,069,760	15.17	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,606.61000	4.60661	4,657,050	17.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,302.62000	1.30262	1,268,690	17.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,640.46000	4.64046	4,691,120	17.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,289.58000	1.28958	1,255,870	17.06	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		414.86000	0.41486	421,620	14.67	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,144.22000	7.14422	7,066,610	14.67	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		3,301.49000	3.30149	3,339,260	16.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,254.05000	3.25405	3,205,760	16.06	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		3,248.77000	3.24877	3,286,130	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,300.62000	3.30062	3,251,920	16.04	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		3,274.98000	3.27498	3,312,550	16.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,277.16000	3.27716	3,228,670	16.05	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,700.93000	5.70093	5,753,390	15.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,392.10000	2.39210	2,356,540	15.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,639.93000	5.63993	5,692,070	15.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,422.32000	2.42232	2,386,440	15.70	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,670.30000	5.67030	5,722,600	15.71	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,407.05000	2.40705	2,371,330	15.71	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		3,121.65000	3.12165	3,158,120	14.07	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		4,889.21000	4.88921	4,835,630	14.07	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		3,077.44000	3.07744	3,113,560	14.05	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		4,944.86000	4.94486	4,890,930	14.05	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		3,099.51000	3.09951	3,135,800	14.06	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		4,916.97000	4.91697	4,863,210	14.06	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											0.00	0	53,85
R210	On	04/05/2023	Bond Future			224.49657	224.49657	224.73630	224.73630		0.00	0	38
R210	On	03/08/2023	Bond Future			229.15847	229.15847	229.40363	229.40363		0.00	0	30
R210	On	02/11/2023	Bond Future			230.85362	230.85362	231.10389	231.10389		0.00	0	
R210	On	01/02/2024	Bond Future			235.66073	235.66073	235.91572	235.91572		0.00	0	
R210	On	02/05/2024	Bond Future			237.20007	237.20007	237.45934	237.45934		0.00	0	
Total R210 Future											0.00	0	68
Total For R210											0.00	0	68
R213	On	04/05/2023	Bond Future			10.18497	84.43460	10.28218	83.97800	10.01	168,869.20	2	32,60
R213	On	03/08/2023	Bond Future			10.26457	86.16716	10.36616	85.70135	10.21	0.00	0	
R213	On	02/11/2023	Bond Future			10.34691	84.41662	10.45323	83.94107	10.45	0.00	0	58

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	01/02/2024			10.44505	86.15462	10.55659	85.66909		9.62	0.00	0	
R213	On	02/05/2024			10.55234	84.32644	10.66939	83.83084		9.43	0.00	0	
Total R213 Future											168,869.20	2	33,22
R213	On	04/05/2023	10.73	Call			2,411.93000	2.41193	2,767,650	11.40	0.00	0	
R213	On	04/05/2023	10.73	Put			349.04000	0.34904	248,160	11.40	0.00	0	
R213	On	04/05/2023	10.74	Call			2,448.97000	2.44897	2,806,690	11.43	0.00	0	
R213	On	04/05/2023	10.74	Put			340.77000	0.34077	241,890	11.43	0.00	0	
R213	On	04/05/2023	10.75	Call			2,486.18000	2.48618	2,845,860	11.46	0.00	0	
R213	On	04/05/2023	10.75	Put			332.69000	0.33269	235,770	11.46	0.00	0	
R213	On	03/08/2023	11.61	Put			450.56000	0.45056	379,910	11.38	0.00	0	
R213	On	03/08/2023	11.62	Call			5,930.98000	5.93098	6,326,910	11.39	0.00	0	
R213	On	03/08/2023	11.62	Put			444.89000	0.44489	375,010	11.39	0.00	0	
R213	On	03/08/2023	11.63	Call			5,967.25000	5.96725	6,363,930	11.40	0.00	0	
R213	On	03/08/2023	11.63	Put			439.30000	0.43930	370,170	11.40	0.00	0	
R213	On	03/08/2023	11.61	Call			5,894.75000	5.89475	6,289,910	11.38	0.00	0	
R213	On	02/11/2023	11.11	Call			4,430.40000	4.43040	4,751,440	11.03	0.00	0	
R213	On	02/11/2023	11.11	Put			1,567.42000	1.56742	1,412,910	11.03	0.00	0	
R213	On	02/11/2023	11.12	Call			4,460.45000	4.46045	4,782,480	11.04	0.00	0	
R213	On	02/11/2023	11.12	Put			1,554.85000	1.55485	1,401,330	11.04	0.00	0	
R213	On	02/11/2023	11.13	Call			4,490.33000	4.49033	4,813,360	11.05	0.00	0	
R213	On	02/11/2023	11.13	Put			1,542.14000	1.54214	1,389,620	11.05	0.00	0	
R213	On	01/02/2024	11.72	Put			1,312.89000	1.31289	1,189,560	10.47	0.00	0	
R213	On	01/02/2024	11.70	Call			6,108.81000	6.10881	6,469,550	10.45	0.00	0	
R213	On	01/02/2024	11.70	Put			1,331.28000	1.33128	1,206,490	10.45	0.00	0	
R213	On	01/02/2024	11.71	Call			6,139.69000	6.13969	6,501,160	10.46	0.00	0	
R213	On	01/02/2024	11.71	Put			1,321.93000	1.32193	1,197,870	10.46	0.00	0	
R213	On	01/02/2024	11.72	Call			6,170.85000	6.17085	6,533,050	10.47	0.00	0	
R213	On	02/05/2024	10.29	Call			2,451.97000	2.45197	2,671,380	9.12	0.00	0	
R213	On	02/05/2024	10.29	Put			4,071.88000	4.07188	3,795,690	9.12	0.00	0	
R213	On	02/05/2024	10.30	Call			2,471.43000	2.47143	2,691,900	9.12	0.00	0	
R213	On	02/05/2024	10.30	Put			4,048.13000	4.04813	3,773,000	9.12	0.00	0	
R213	On	02/05/2024	10.28	Call			2,432.26000	2.43226	2,650,590	9.11	0.00	0	
R213	On	02/05/2024	10.28	Put			4,095.40000	4.09540	3,818,130	9.11	0.00	0	
Total R213 Option											0.00	0	
Total For R213											168,869.20	2	33,22
R214	On	04/05/2023			11.47778	63.78845	11.45356	63.91606		16.68	0.00	0	17,43
R214	On	03/08/2023			11.56891	65.09736	11.54385	65.22771		17.76	0.00	0	2,98
R214	On	02/11/2023			11.66144	63.15961	11.63553	63.29269		18.24	0.00	0	
R214	On	01/02/2024			11.76469	64.45971	11.73789	64.59540		16.81	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/05/2024	Bond Future			11.87185	62.45008	11.84418	62.58821		16.27	0.00	0	
Total R214 Future												0.00	0	20,41
R214	On	04/05/2023	Bond Future	11.36	Call			971.68000	0.97168	896,330	16.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			1,468.46000	1.46846	1,520,720	16.41	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			996.03000	0.99603	919,690	16.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			1,439.42000	1.43942	1,490,690	16.43	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			1,020.65000	1.02065	943,330	16.44	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			1,410.72000	1.41072	1,461,010	16.44	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			4,488.51000	4.48851	4,388,560	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			1,450.80000	1.45080	1,481,200	18.48	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			4,522.42000	4.52242	4,422,180	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			1,436.55000	1.43655	1,466,660	18.50	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			4,454.67000	4.45467	4,355,010	18.46	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			1,465.19000	1.46519	1,495,880	18.46	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			3,953.99000	3.95399	4,015,210	17.80	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			3,013.43000	3.01343	2,941,230	17.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			3,926.67000	3.92667	3,987,550	17.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			3,038.67000	3.03867	2,966,130	17.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			3,899.32000	3.89932	3,959,860	17.83	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			2,988.10000	2.98810	2,916,240	17.80	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			5,074.50000	5.07450	4,985,720	17.33	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,085.96000	3.08596	3,132,870	17.33	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			5,103.85000	5.10385	5,014,830	17.34	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,067.13000	3.06713	3,113,800	17.34	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			5,133.49000	5.13349	5,044,220	17.36	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,048.64000	3.04864	3,095,060	17.36	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,136.37000	5.13637	5,206,040	15.74	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			3,227.98000	3.22798	3,160,090	15.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,196.17000	5.19617	5,266,410	15.72	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			3,250.45000	3.25045	3,182,280	15.73	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,166.20000	5.16620	5,236,160	15.73	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			3,273.00000	3.27300	3,204,540	15.74	0.00	0	
Total R214 Option												0.00	0	
Total For R214												0.00	0	20,41
Total for Bond												1,684,807,312.45	13,127	1,474,52
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
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	

Contract 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 R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/05/2023 GOVI			880.91800	880.91800	878.89500	878.89500				0.00	0	4
GOVI On 03/08/2023 GOVI			898.99800	898.99800	896.93600	896.93600				0.00	0	4
GOVI On 02/11/2023 GOVI			917.82100	917.82100	915.71600	915.71600				0.00	0	
GOVI On 01/02/2024 GOVI			936.72600	936.72600	934.57600	934.57600				0.00	0	
GOVI On 02/05/2024 GOVI			955.52900	955.52900	953.33200	953.33200				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			260,350.00000	26.03500	280,580,000			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			260,250.00000	26.02500	280,480,000			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			260,150.00000	26.01500	280,380,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			597,260.00000	59.72600	617,880,000			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			597,160.00000	59.71600	617,780,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			597,060.00000	59.70600	617,680,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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		299,160.00000	29.91600	320,210,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call		299,060.00000	29.90600	320,110,000		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		298,960.00000	29.89600	320,010,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		545,860.00000	54.58600	567,360,000		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		545,760.00000	54.57600	567,260,000		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		545,960.00000	54.59600	567,460,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call		23,420.00000	2.34200	45,390,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call		23,620.00000	2.36200	45,590,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call		23,520.00000	2.35200	45,490,000		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			886.77900	886.77900	883.21100	883.21100		0.00	0	
AL37	On	03/08/2023	Index Future			904.97900	904.97900	901.33900	901.33900		0.00	0	
AL37	On	02/11/2023	Index Future			923.92700	923.92700	920.21200	920.21200		0.00	0	
AL37	On	01/02/2024	Index Future			942.95900	942.95900	939.16400	939.16400		0.00	0	
AL37	On	02/05/2024	Index Future			961.88600	961.88600	958.01200	958.01200		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,022.69700	1,022.69700	1,018.89200	1,018.89200		0.00	0	
AL7T	On	03/08/2023	Index Future			1,043.68600	1,043.68600	1,039.80600	1,039.80600		0.00	0	
AL7T	On	02/11/2023	Index Future			1,065.53900	1,065.53900	1,061.57800	1,061.57800		0.00	0	
AL7T	On	01/02/2024	Index Future			1,087.48700	1,087.48700	1,083.44200	1,083.44200		0.00	0	
AL7T	On	02/05/2024	Index Future			1,109.31600	1,109.31600	1,105.18500	1,105.18500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			893.57500	893.57500	891.64200	891.64200		0.00	0	
ALBI	On	03/08/2023	Index Future			911.91500	911.91500	909.94400	909.94400		0.00	0	
ALBI	On	02/11/2023	Index Future			931.00900	931.00900	928.99700	928.99700		0.00	0	
ALBI	On	01/02/2024	Index Future			950.18600	950.18600	948.13000	948.13000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ALBI On 02/05/2024 Index Future			969.25800	969.25800	967.15800	967.15800				0.00	0	
Total ALBI Future										0.00	0	0
Total For ALBI										0.00	0	0
IGOV On 04/05/2023 Index Future			328.88600	328.88600	328.95100	328.95100				0.00	0	65
IGOV On 03/08/2023 Index Future			335.71700	335.71700	335.78400	335.78400				0.00	0	
IGOV On 02/11/2023 Index Future			342.82600	342.82600	342.89400	342.89400				0.00	0	
IGOV On 01/02/2024 Index Future			349.96500	349.96500	350.03400	350.03400				0.00	0	
IGOV On 02/05/2024 Index Future			357.06500	357.06500	357.13500	357.13500				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			7.97000	92.03000	7.98000	92.02000				0.00	0	
JIBAR f On 17/05/2023 Jibar Future			7.98000	92.02000	7.99500	92.00500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.16500	91.83500	8.24000	91.76000				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			8.18000	91.82000	8.27500	91.72500				0.00	0	
JIBAR f On 16/08/2023 Jibar Future			8.21000	91.79000	8.34500	91.65500				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.24000	91.76000	8.38000	91.62000				0.00	0	7
JIBAR f On 20/12/2023 Jibar Future			8.06000	91.94000	8.23000	91.77000				0.00	0	27
JIBAR f On 20/03/2024 Jibar Future			7.84000	92.16000	8.05000	91.95000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			7.61000	92.39000	7.84500	92.15500				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			7.51000	92.49000	7.76000	92.24000				0.00	0	6
JIBAR f On 18/12/2024 Jibar Future			7.44500	92.55500	7.71500	92.28500				0.00	0	
JIBAR f On 19/03/2025 Jibar Future			7.48500	92.51500	7.71000	92.29000				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										1,684,807,312.45	13,127	1,476,53
ABCPI3 On 07/12/2023 Spot Bond			4.40000	331.66792	4.40000	331.63857				88,000,000,000.00	20,000,000	10,000,00
Total ABCPI3 SPOT										88,000,000,000.00	20,000,000	10,000,00
Total For ABCPI3										88,000,000,000.00	20,000,000	10,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	100.63916				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.17241				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABF004 On 30/06/2026 Spot Bond			9.55000	102.97445	9.55000	102.94806				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.58500	90.91323	11.58500	90.88511				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.29863				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.01612				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.57043				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.66533				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	101.90408				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.43520				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.76091				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	102.23202				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.16039				0.00	2,640,000,000	1,320,000,000
Total ABFN28 SPOT										0.00	2,640,000,000	1,320,000,000
Total For ABFN28										0.00	2,640,000,000	1,320,000,000
ABFN29 On 29/08/2025 Spot Bond					0.00000	101.71061				0.00	0	
Total ABFN29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN29										0.00	0	
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.81423				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.61808				0.00	10,260,000,000	5,130,000,000
Total ABFN32 SPOT										0.00	10,260,000,000	5,130,000,000
Total For ABFN32										0.00	10,260,000,000	5,130,000,000
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.76257				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.84098				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	102.04779				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.49528				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.88972				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.60868				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.22694				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	99.92716				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	99.92634				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.35811				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.98300				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.01097				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.15617				0.00	11,494,000,000	5,747,000,000
Total ABFN49 SPOT										0.00	11,494,000,000	5,747,000,000
Total For ABFN49										0.00	11,494,000,000	5,747,000,000
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.05225				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	100.92335				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.05346				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.53311				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.40386				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.33049				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.37014				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.28499				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.32293				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.93399				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			40,000,000,000.00	400,000,000	182,500,000.00	
Total ABFN60 SPOT									10,000,000,000.00	400,000,000	182,500,000.00	
Total For ABFN60									10,000,000,000.00	400,000,000	182,500,000.00	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.20614				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.31262				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.47507				0.00	280,000,000	70,000.00
Total ABGN01 SPOT										0.00	280,000,000	70,000.00
Total For ABGN01										0.00	280,000,000	70,000.00
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.73497				0.00	0	100,000.00
Total ABGN02 SPOT										0.00	0	100,000.00
Total For ABGN02										0.00	0	100,000.00
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.33701				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.96831				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.59564				0.00	0	100,000.00
Total ABJ02 SPOT										0.00	0	100,000.00
Total For ABJ02										0.00	0	100,000.00
ABJ03 On 14/09/2024 Spot Bond					0.00000	100.87441				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.24989				0.00	0	
Total ABJ04 SPOT										0.00	0	

Contract 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 ABJ04									0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.26321			0.00	0	
Total ABJ05 SPOT									0.00	0	
Total For ABJ05									0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.97000	7.97000	7.97000	159.15671		1,115,800,000,000.00	140,000,000	70,000,00	
Total ABKI04 SPOT								1,115,800,000,000.00	140,000,000	70,000,00	
Total For ABKI04								1,115,800,000,000.00	140,000,000	70,000,00	
ABKI04 On 13/03/2024 Spot Bond			100.00000	72.26517	100.00000	72.10834		0.00	0		
Total ABKI04/I2025 SPOT								0.00	0		
Total For ABKI04/I2025								0.00	0		
ABN61 On 31/01/2025 Spot Bond			3.70000	3.70000	3.70000	167.07043		0.00	0		
Total ABN61 SPOT								0.00	0		
Total For ABN61								0.00	0		
ABN62 On 31/03/2028 Spot Bond			4.54000	4.54000	4.54000	215.60958		0.00	0		
Total ABN62 SPOT								0.00	0		
Total For ABN62								0.00	0		
ABN63 On 07/12/2033 Spot Bond			5.06000	5.06000	5.06000	241.00797		0.00	0		
Total ABN63 SPOT								0.00	0		
Total For ABN63								0.00	0		
ABN79 On 21/12/2026 Spot Bond			8.46500	8.46500	8.46500	109.51946		0.00	0		
Total ABN79 SPOT								0.00	0		
Total For ABN79								0.00	0		
ABS16 On 11/11/2025 Spot Bond			9.06500	107.34906	9.06500	107.32277		0.00	0		
Total ABS16 SPOT								0.00	0		
Total For ABS16								0.00	0		
ABS17 On 11/11/2027 Spot Bond			8.87500	110.95751	8.87500	110.93089		0.00	0		
Total ABS17 SPOT								0.00	0		
Total For ABS17								0.00	0		
ABS18 On 26/09/2023 Spot Bond			8.10000	101.17059	8.10000	101.14894		0.00	0		
Total ABS18 SPOT								0.00	0		
Total For ABS18								0.00	0		
ABS19 On 24/02/2028 Spot Bond			9.46000	9.46000	9.46000	102.01268		0.00	0	220,400,00	
Total ABS19 SPOT								0.00	0	220,400,00	
Total For ABS19								0.00	0	220,400,00	
ABS7 On 11/09/2026 Spot Bond			9.26000	99.43069	9.26000	99.40623		0.00	0	3,850,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS7 SPOT										0.00	0	3,850,000,00
Total For ABS7										0.00	0	3,850,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	15.17065	100.00000	15.13725				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.05000	332.39692	4.05000	332.37063				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.34000	11.34000	11.34000	102.24474				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.53297				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.52117				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.50141				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.90504				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.28150				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.65586				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.93589				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.15051				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGLG0 On 16/09/2027 Spot Bond					0.00000	100.77938				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	105.03932				0.00	0	57,102,60
Total AGRIA1 SPOT										0.00	0	57,102,60
Total For AGRIA1										0.00	0	57,102,60
AGT01 On 10/10/2023 Spot Bond					0.00000	101.54503				0.00	0	33,400,00
Total AGT01 SPOT										0.00	0	33,400,00
Total For AGT01										0.00	0	33,400,00
AGT02 On 28/11/2024 Spot Bond					0.00000	104.73175				0.00	0	5,000,000,00
Total AGT02 SPOT										0.00	0	5,000,000,00
Total For AGT02										0.00	0	5,000,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.22083				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.99036				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.22235				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.99560				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	102.04080				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.76500	98.88630	8.76500	98.86287				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	102.10885				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	102.33565				0.00	0	
Total AH2C11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.61908				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2023 Spot Bond					0.00000	101.87647				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.17626				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			9.65500	101.41669	9.65500	101.39077				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.21780				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.21615				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.26932				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.78039				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.55591				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.12962				0.00	240,000,000	60,000,000
Total AHF6A3 SPOT										0.00	240,000,000	60,000,000
Total For AHF6A3										0.00	240,000,000	60,000,000
AHF6B On 21/08/2024 Spot Bond					0.00000	101.21603				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.26917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.64051				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.26753				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.33040				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.24259				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.22266				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.29572				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.27048				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.10415				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.68019				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.92500	105.42796	7.92500	105.40517				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			10.37000	102.23562	10.37000	102.20708				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.75500	95.35671	11.75500	95.32664				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.43422				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.48098				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.98949				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.67000	197.99681	6.67000	197.96726				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.31498				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.97364				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.51870				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.81146				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.32031				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.04798				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.49325				0.00	0	
Total ASC001 SPOT										0.00	0	

Contract 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 ASC001										0.00	0	
ASC00: On 22/09/2023 Spot Bond					0.00000	100.38415				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00: On 20/12/2027 Spot Bond					0.00000	100.36982				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00: On 29/04/2024 Spot Bond					0.00000	100.39118				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00: On 28/03/2024 Spot Bond					0.00000	100.24280				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01: On 06/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	25,000,000,000	25,000,000,00	
Total ASC013 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total For ASC013									10,000,000,000,000.00	25,000,000,000	25,000,000,00	
ASC01: On 06/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,00	
Total ASC014 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,00	
Total For ASC014									10,000,000,000,000.00	10,000,000,000	10,000,000,00	
ASC01: On 06/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total ASC015 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total For ASC015									10,000,000,000,000.00	25,000,000,000	25,000,000,00	
ASN02: On 07/12/2033 Spot Bond			5.41000	255.94484	5.41000	255.91524			0.00	0	259,766,00	
Total ASN022 SPOT									0.00	0	259,766,00	
Total For ASN022									0.00	0	259,766,00	
ASN03: On 07/12/2033 Spot Bond			6.02000	222.24531	6.02000	222.21601			0.00	0	513,100,00	
Total ASN037 SPOT									0.00	0	513,100,00	
Total For ASN037									0.00	0	513,100,00	
ASN15: On 31/03/2028 Spot Bond			5.41000	207.25109	5.41000	207.22731			0.00	0		
Total ASN154 SPOT									0.00	0		
Total For ASN154									0.00	0		
ASN19: On 31/01/2038 Spot Bond			5.31000	118.88254	5.31000	118.86905			0.00	0		
Total ASN195 SPOT									0.00	0		
Total For ASN195									0.00	0		
ASN20: On 24/08/2025 Spot Bond					0.00000	104.11567			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	100.56010				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.47364				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.37364				0.00	0	9,400,00
Total ASN278 SPOT										0.00	0	9,400,00
Total For ASN278										0.00	0	9,400,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.25803				0.00	0	66,600,00
Total ASN279 SPOT										0.00	0	66,600,00
Total For ASN279										0.00	0	66,600,00
ASN28 On 21/08/2023 Spot Bond					0.00000	101.21349				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	100.69668				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.31165				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	100.49785				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	100.91803				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.96500	4.96500	4.96500	115.54206				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.56500	5.56500	5.56500	105.88941				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN327 On 20/06/2024 Spot Bond					0.00000	100.57742				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	100.63710				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	101.56094				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN335 On 20/06/2024 Spot Bond					0.00000	100.14834				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN337 On 31/01/2038 Spot Bond			5.52000	115.99674	5.52000	115.98291				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	100.50372				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	99.97084				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	100.59792				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	100.48891				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	100.48891				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	101.02321				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	100.67852				0.00	0	
Total ASN369 SPOT										0.00	0	

Contract 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 ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.60596				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.95838				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.30267				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.62067				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.62067				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.74808				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.56089				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.48294				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.54211				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	100.83927				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	102.93197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	100.40848				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	100.41746				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	100.45913				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.85206				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	99.85126				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.11500	10.11500	10.11500	101.24468				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.80500	10.80500	10.80500	101.34504				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.65838				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	101.82777				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	100.98763				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	100.65612				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/08/2025 Spot Bond					0.00000	129.45011				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.59000	10.59000	10.59000	101.25596				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.94733				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.59047				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.59047				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.45097				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.16000	99.24404	10.16000	99.21703				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.34000	98.94117	9.34000	98.91637				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.89000	97.91002	9.89000	97.88406				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.89000	97.91002	9.89000	97.88406				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			8.46500	102.53098	8.46500	102.50750				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			10.41500	102.88987	10.41500	102.86102				0.00	0	
Total ASN525 SPOT										0.00	0	

Contract 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 ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.36500	102.88070	10.36500	102.85198				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.86500	102.50879	9.86500	102.48152				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.86500	102.50879	9.86500	102.48152				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	100.22849				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	101.77169				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.50000	102.07011	10.50000	102.04166				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.59000	101.93117	10.59000	101.90212				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.45000	102.11247	10.45000	102.08374				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56 On 05/02/2024 Spot Bond					0.00000	102.52219				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56 On 24/04/2025 Spot Bond					0.00000	102.01972				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56 On 04/09/2024 Spot Bond					0.00000	100.87138				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58 On 18/03/2024 Spot Bond					0.00000	95.28554				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN590 On 31/01/2024 Spot Bond			9.94000	101.23834	9.94000	101.21121				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN596 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN597 On 17/04/2023 Spot Bond					0.00000	99.84322				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN600 On 24/04/2023 Spot Bond					0.00000	101.82700				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN601 On 23/04/2026 Spot Bond					0.00000	101.96759				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	101.17692				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN603 On 31/01/2030 Spot Bond					0.00000	100.85425				0.00	0	
Total ASN603 SPOT										0.00	0	
Total For ASN603										0.00	0	
ASN604 On 31/01/2030 Spot Bond					0.00000	102.00992				0.00	0	
Total ASN604 SPOT										0.00	0	
Total For ASN604										0.00	0	
ASN605 On 31/03/2024 Spot Bond					0.00000	100.39084				0.00	0	
Total ASN605 SPOT										0.00	0	
Total For ASN605										0.00	0	
ASN606 On 06/05/2024 Spot Bond					0.00000	94.41331				0.00	0	
Total ASN606 SPOT										0.00	0	
Total For ASN606										0.00	0	
ASN607 On 21/12/2026 Spot Bond					0.00000	100.45321				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN617 On 28/02/2024 Spot Bond					0.00000	101.27401				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619 On 11/05/2023 Spot Bond					0.00000	93.71000				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624 On 21/12/2026 Spot Bond					0.00000	100.43544				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	101.21367				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	100.22058				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	100.53627				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	100.57489				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	100.95609				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN644 On 06/05/2024 Spot Bond					0.00000	101.87234				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN645 On 12/07/2024 Spot Bond					0.00000	100.74187				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN646 On 08/07/2026 Spot Bond					0.00000	100.00022				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN658 On 31/03/2032 Spot Bond					0.00000	100.33299				0.00	0	
Total ASN658 SPOT										0.00	0	

Contract 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 ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.31828				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.14900				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.26459				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.11520				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.57430				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.21643				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.63849				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.36149				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.76312				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	101.93974				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.76312				0.00	0	12,180,000,00
Total ASN694 SPOT										0.00	0	12,180,000,00
Total For ASN694										0.00	0	12,180,000,00
ASN69: On 31/01/2030 Spot Bond					0.00000	101.97309				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.51529				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.51825				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.81209				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	101.58723				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	101.88526				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.38590				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.33591				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.78705				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.20759				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	100.70367				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	100.90746				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/07/2026 Spot Bond					0.00000	101.89588				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.13478				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.33527				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.50052				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.50643				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.89938				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	101.82885				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	100.54829				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.52415				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.59384	9.59384	9.59384	105.93694				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.78724				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.18000	10.18000	10.18000	101.95753				0.00	0	
Total ASN796 SPOT										0.00	0	

Contract 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 ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.99089				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.81934				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.82125				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.41012				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.14320				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.21758				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.00015				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.37696				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	97.10065				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.00019				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.08386				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.09049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	99.91202				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	99.92053				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	99.92053				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	101.99105				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	100.55291				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.74037				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	99.74170				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	99.74170				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	102.01884				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	107.24807				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			6.97000	6.97000	6.97000	101.49927				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84(On 26/04/2023 Spot Bond			7.02000	7.02000	7.02000	101.50965				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84(On 26/04/2023 Spot Bond			7.17000	7.17000	7.17000	101.54080				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	101.98270				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84(On 29/04/2025 Spot Bond					0.00000	101.97302				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85(On 20/06/2027 Spot Bond					0.00000	100.50061				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85(On 20/06/2025 Spot Bond					0.00000	100.51259				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85(On 31/08/2026 Spot Bond					0.00000	101.13485				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85(On 19/01/2027 Spot Bond					0.00000	99.77500				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86(On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86(On 29/10/2025 Spot Bond					0.00000	101.82781				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	109.15935				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	105.08857				0.00	0	
Total ASN863 SPOT										0.00	0	

Contract 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 ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.78364				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	100.78364				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	100.69014				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.64869				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	100.64869				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86 On 30/09/2027 Spot Bond					0.00000	100.32787				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87 On 21/06/2027 Spot Bond					0.00000	100.42902				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87 On 20/06/2027 Spot Bond					0.00000	100.57740				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88 On 20/06/2027 Spot Bond					0.00000	100.57150				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88 On 02/05/2023 Spot Bond					0.00000	101.77044				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88 On 09/03/2028 Spot Bond					0.00000	100.81699				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88 On 18/04/2029 Spot Bond					0.00000	99.81063				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.27930				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	100.66869				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.04000	102.66728	11.04000	102.63681				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	93.67410				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	101.72975				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.49461				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN904 On 31/07/2027 Spot Bond					0.00000	101.15752				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	101.18019				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	101.15752				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.13486				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.14619				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN91: On 31/08/2027 Spot Bond					0.00000	101.16319				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.14619				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.16319				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.92060				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	92.75820				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.54772				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	105.20500				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.59223				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	101.88987				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.55386				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.53200				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.51231				0.00	0	
Total ASN943 SPOT										0.00	0	

Contract 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 ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	100.62170				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94 On 20/06/2027 Spot Bond					0.00000	100.49618				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	100.50061				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	101.13486				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	102.00042				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	100.58338				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	100.51703				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	100.48294				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	100.31321				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	107.61611				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.61286				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	100.49474				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN974 On 24/01/2025 Spot Bond					0.00000	86.72828				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN975 On 31/01/2028 Spot Bond					0.00000	102.06717				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN977 On 20/12/2027 Spot Bond					0.00000	100.53023				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN979 On 02/04/2029 Spot Bond					0.00000	100.08505				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN980 On 14/02/2026 Spot Bond					0.00000	79.89753				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN981 On 15/02/2028 Spot Bond					0.00000	101.44048				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN982 On 17/08/2023 Spot Bond					0.00000	101.15529				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN983 On 17/02/2028 Spot Bond					0.00000	101.29758				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN984 On 22/05/2023 Spot Bond					0.00000	101.05650				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN985 On 22/05/2023 Spot Bond					0.00000	101.03411				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN986 On 01/08/2023 Spot Bond					0.00000	100.76281				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN99: On 20/12/2025 Spot Bond					0.00000	100.49104				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.85978				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.95111				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.95327				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	100.58694				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.05000	99.54637	7.05000	99.52742				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.48940				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.87785				0.00	400,000,000	200,000,000
Total BAW36 SPOT										0.00	400,000,000	200,000,000
Total For BAW36										0.00	400,000,000	200,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	99.97506				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.32080				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.26184				0.00	560,000,000	140,000,000
Total BAWGL1 SPOT										0.00	560,000,000	140,000,000
Total For BAWGL1										0.00	560,000,000	140,000,000
BAWGL On 22/08/2027 Spot Bond					0.00000	101.49223				0.00	0	
Total BAWGL2 SPOT										0.00	0	

Contract 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 BAWGL2										0.00	0	
BAYA7z On 31/03/2026 Spot Bond			11.79000	11.79000	11.79000	101.31025				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA7z On 01/07/2024 Spot Bond					0.00000	99.77331				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA8c On 30/06/2023 Spot Bond					0.00000	99.96147				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA8z On 30/09/2023 Spot Bond					0.00000	100.47460				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA8t On 31/12/2023 Spot Bond					0.00000	100.38580				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA8i On 31/03/2024 Spot Bond					0.00000	100.47646				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA8e On 31/03/2024 Spot Bond					0.00000	102.11458				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA8s On 30/06/2024 Spot Bond					0.00000	98.86398				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA9c On 30/06/2024 Spot Bond					0.00000	100.47956				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9v On 30/06/2023 Spot Bond					0.00000	100.36501				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA9z On 30/09/2024 Spot Bond					0.00000	100.37175				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9f On 30/09/2024 Spot Bond					0.00000	100.36445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.12855				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.36168				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	99.62671				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.38701				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.38605				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.37611				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	100.42235				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.53131				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.42999				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.42273				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.42005				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB21 On 30/09/2023 Spot Bond					0.00000	100.42235				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	100.42273				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	100.43724				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.89500	8.89500	8.89500	96.76381				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	101.76635				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.76412				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.35632				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.79204				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.32223				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.73614				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.48182				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.20526				0.00	0	
Total BDX45 SPOT										0.00	0	

Contract 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 BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.81212				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.20740				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.29112				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.46914				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.74801				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	101.73528				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.56000	104.49714	8.56000	104.47295				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.98882				0.00	560,000,000	140,000,000
Total BID13 SPOT										0.00	560,000,000	140,000,000
Total For BID13										0.00	560,000,000	140,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	101.96889				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.34720				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.35640				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.93966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0: On 12/10/2028 Spot Bond					0.00000	99.97155				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0: On 05/01/2025 Spot Bond					0.00000	99.14200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0: On 03/01/2025 Spot Bond					0.00000	74.49000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0: On 06/07/2026 Spot Bond					0.00000	55.90800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	52.22000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.94981				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0: On 01/03/2029 Spot Bond					0.00000	100.96090				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0: On 15/02/2030 Spot Bond					0.00000	100.61294				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.11994				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	101.53521				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	99.97109				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.04797				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	101.63469				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.23420				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.33438				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.19315				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	99.99993				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.83695				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	100.25422				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	101.77131				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10: On 30/09/2026 Spot Bond					0.00000	100.36882				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10: On 30/09/2025 Spot Bond					0.00000	100.36152				0.00	0	
Total BYA101 SPOT										0.00	0	

Contract 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 BYA101									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.10941			0.00	200,000,000	100,000,00
Total CBL29 SPOT									0.00	200,000,000	100,000,00
Total For CBL29									0.00	200,000,000	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	101.58669			0.00	280,000,000	70,000,00
Total CBL30 SPOT									0.00	280,000,000	70,000,00
Total For CBL30									0.00	280,000,000	70,000,00
CBL31 On 21/11/2025 Spot Bond					0.00000	101.12292			0.00	280,000,000	70,000,00
Total CBL31 SPOT									0.00	280,000,000	70,000,00
Total For CBL31									0.00	280,000,000	70,000,00
CCT01 On 23/06/2023 Spot Bond			8.39000	104.55461	8.39000	104.53097			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.59000	107.12757	8.59000	107.10283		7,215,600,000,000.00		840,000,000	210,000,00
Total CCT02 SPOT								7,215,600,000,000.00		840,000,000	210,000,00
Total For CCT02								7,215,600,000,000.00		840,000,000	210,000,00
CCT03 On 15/03/2025 Spot Bond			9.24000	104.14772	9.24000	104.12215			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.28000	10.28000	10.28000	102.08994			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.16377			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.30857			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.45534			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.56148			0.00	0	
Total CGR51 SPOT									0.00	0	
Total For CGR51									0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.30317			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.24586				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.30847				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.49730				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			9.57500	101.50079	9.57500	101.47500				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	104.56483	8.70700	103.10100				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	101.97122				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.46595				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.88000	100.35741	10.88000	100.32853				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	108.22250	6.50000	102.88500				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	102.25500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN45: On 31/01/2025 Spot Bond			6.40000	159.45859	6.40000	159.43579				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			8.51000	153.81152	8.51000	153.78090				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49: On 04/09/2024 Spot Bond			9.22000	102.13692	9.22000	102.11191				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49: On 04/09/2024 Spot Bond					0.00000	101.96041				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	99.99976				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	103.37000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51: On 15/03/2025 Spot Bond				100.00000	0.00000	100.64586				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/04/2023 Spot Bond				100.00000	0.00000	101.81794				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51: On 25/11/2024 Spot Bond					0.00000	100.24512				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN52: On 24/04/2023 Spot Bond					0.00000	102.02602				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN52: On 26/04/2023 Spot Bond					0.00000	101.93922				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN52: On 21/02/2024 Spot Bond					0.00000	101.72680				0.00	0	
Total CLN527 SPOT										0.00	0	

Contract 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 CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.53951				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.52754				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.81030				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.12000	102.82583	10.12000	102.79779				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.65185				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	101.43629				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	99.82377				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	161.25600				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN542 On 17/01/2024 Spot Bond					0.00000	100.55779				0.00	0	
Total CLN542 SPOT										0.00	0	
Total For CLN542										0.00	0	
CLN543 On 21/08/2026 Spot Bond			9.59000	102.57190	9.59000	102.54536				0.00	0	
Total CLN543 SPOT										0.00	0	
Total For CLN543										0.00	0	
CLN544 On 29/03/2025 Spot Bond			9.64000	101.12715	9.64000	101.10127				0.00	0	
Total CLN544 SPOT										0.00	0	
Total For CLN544										0.00	0	
CLN545 On 12/11/2025 Spot Bond			9.73000	105.18289	9.73000	105.15529				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			9.78000	9.78000	9.78000	326.29809				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55 On 15/11/2023 Spot Bond					0.00000	101.43479				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	101.42914				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	101.15423				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	99.81174				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	137.65700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.46929				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.09000	104.27940	10.09000	104.34800				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			9.59000	105.49877	9.59000	105.47147				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.74581				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN565 On 21/02/2024 Spot Bond					0.00000	101.23015				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	100.64492				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	100.87730				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.41508				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			9.82000	104.50367	9.82000	104.47600				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.47559				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN574 On 11/02/2024 Spot Bond					0.00000	101.41972				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	100.63159				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	100.56287				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	99.81476				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	100.22380				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	101.51712				0.00	0	
Total CLN581 SPOT										0.00	0	

Contract 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 CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.67432				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.81359				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.20519				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.59349				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	103.87823				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.49672				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.26337				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.25922				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.82000	157.51671	4.82000	126.12464				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.40027				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.38757				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.14178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.06000	9.06000	9.06000	103.62097				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.21629				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.72061				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.49672				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.49672				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.45300				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.64500	8.64500	8.64500	101.67130				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.54017				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	100.80302				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.20712				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	102.19342				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN608 On 22/08/2024 Spot Bond					0.00000	101.18379				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.22000	104.18628	9.22000	104.16009				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 23/10/2024 Spot Bond					0.00000	101.93135				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 14/04/2026 Spot Bond					0.00000	101.43599				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 07/03/2025 Spot Bond					0.00000	100.83445				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/11/2023 Spot Bond					0.00000	101.13833				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	95.68500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	101.76065				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.02898				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.74105				0.00	0	
Total CLN620 SPOT										0.00	0	

Contract 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 CLN620										0.00	0	
CLN62 On 28/10/2024 Spot Bond					0.00000	102.10342				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN62 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	
CLN62 On 19/08/2025 Spot Bond					0.00000	101.36302				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	100.42391				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			12.77000	62.00203	12.77000	80.99004				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2024 Spot Bond					0.00000	101.42679				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.29000	99.72375	10.29000	99.69612				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.35895				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.37247				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	99.99986				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	101.54396				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.46199				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.17609				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.35488				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	102.60656				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.43619				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	102.02809				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.18008				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.49014				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	101.94707				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.49074				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.45782				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.01005				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65(On 19/08/2025 Spot Bond					0.00000	101.35488				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	101.35488				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65(On 22/03/2030 Spot Bond					0.00000	96.22900				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	100.57172				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65(On 13/10/2026 Spot Bond					0.00000	100.24616				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65(On 20/06/2025 Spot Bond					0.00000	100.89621				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66(On 20/06/2023 Spot Bond					0.00000	100.46500				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66(On 20/12/2024 Spot Bond					0.00000	129.78300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	154.16500				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66(On 02/04/2026 Spot Bond					0.00000	99.34407				0.00	0	
Total CLN666 SPOT										0.00	0	

Contract 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 CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.53368				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	102.61280				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.47939				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	101.44973				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.37348	162.30293	5.37348	131.88404				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN672 On 31/01/2025 Spot Bond			5.37348	162.30293	5.37348	131.88489				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN673 On 19/08/2025 Spot Bond					0.00000	101.47005				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.52421				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN675 On 21/12/2026 Spot Bond					0.00000	100.44244				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	103.08865				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN677 On 07/12/2023 Spot Bond					0.00000	100.79192				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN678 On 21/06/2023 Spot Bond					0.00000	100.42862				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.43726				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.60050				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.49623				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.49601				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.61229				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.31390				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	100.45074				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	101.61357				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.94593				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.46120				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	104.69553				0.00	0	11,784,400.00
Total CLN699 SPOT										0.00	0	11,784,400.00
Total For CLN699										0.00	0	11,784,400.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.51624				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	101.70963				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.49776				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	101.55128				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.24213				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.44284				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.89334				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.13293				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.58204				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.31296				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.44499				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.44499				0.00	0	
Total CLN715 SPOT										0.00	0	

Contract 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 CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.44499				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	81.94524				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.62149				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.95555				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.27377				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	100.90878				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.97462				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.41863				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.41863				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.41863				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.42402				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.42402				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.42402				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.43854				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.46130				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.09010				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.45049				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.62933				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	95.31444				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	100.63044				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	100.88428				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	120.17900				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	94.08325				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN74 On 19/08/2025 Spot Bond					0.00000	101.34133				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74 On 31/03/2032 Spot Bond					0.00000	100.34438				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.76956				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	99.80800				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	102.18992				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74 On 28/02/2024 Spot Bond					0.00000	101.17169				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74 On 21/12/2023 Spot Bond					0.00000	100.45068				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74 On 31/01/2030 Spot Bond					0.00000	101.97181				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74 On 31/07/2024 Spot Bond					0.00000	98.64868				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75 On 11/09/2026 Spot Bond					0.00000	100.66066				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	100.20668				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	99.49601				0.00	0	
Total CLN752 SPOT										0.00	0	

Contract 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 CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.41502				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	100.16006				0.00	0	130,683,400,00
Total CLN755 SPOT										0.00	0	130,683,400,00
Total For CLN755										0.00	0	130,683,400,00
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	100.36568				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.34760				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	101.29651				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.46046				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	101.85019				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	93.80202				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.41502				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.44828				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	99.97745				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	107.65072				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	82.83440				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	87.79526				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	101.10216				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	102.02247				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.54000	5.54000	5.54000	106.64732				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	101.07812				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN778 On 31/08/2026 Spot Bond					0.00000	101.23681				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	101.79075				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	101.80028				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	101.47256				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	101.84793				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	101.86890				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	100.32787				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN786 On 21/12/2027 Spot Bond					0.00000	100.40742				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	100.32787				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.54568				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	111.37836				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.98152				0.00	0	
Total CLN790 SPOT										0.00	0	

Contract 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 CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	101.61900				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	101.98152				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	102.79591				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.98152				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.32794				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	101.98152				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	101.98166				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	101.99075				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.99075				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.14045				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	87.17486				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	106.38396				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.80600				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	102.26500				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.00038				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.14626				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	101.86699				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.42090				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.89500	96.78695	8.89500	96.76381				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	100.42348				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	102.15987				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	101.98152				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	101.98173				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN817 On 31/01/2027 Spot Bond					0.00000	102.00038				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.79075				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	101.98152				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	101.98173				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.32795				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.98173				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	101.98173				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	101.98137				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	101.98173				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	88.12397				0.00	0	
Total CLN828 SPOT										0.00	0	

Contract 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 CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.98152				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	104.87337				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	100.93842				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	101.98137				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.05500	9.05500	9.05500	104.89061				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	101.13471				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.13485				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.13486				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.13475				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.32793				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.49647				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	102.59208				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	99.06600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	98.53200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	98.92300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.82013				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	101.85847				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	101.87700				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.32795				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.32793				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.32756				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	102.10564				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.39914				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN852 On 20/07/2027 Spot Bond					0.00000	100.50061				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.52545				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.56265				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	100.57445				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.47630				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	102.97796				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond			100.00000		0.00000	83.98379				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	101.98173				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.53017				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	100.49470				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	100.78629				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	117.48161				0.00	0	
Total CLN864 SPOT										0.00	0	

Contract 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 CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	100.49100				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.89900				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	102.18158				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.19349				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	101.75277				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	101.77171				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	101.76217				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.56567				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.13471				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.50949				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.45638				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.45638				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	101.74647				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.74881				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.21629				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.21522				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	84.93214				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	101.74309				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	83.70610				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	82.50621				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	82.50621				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	82.32844				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	82.47654				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN888 On 15/09/2027 Spot Bond			5.61000	5.61000	5.61000	125.51042				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	109.08957				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.55977				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.52905				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	101.98173				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.51349				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.13471				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.32787				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.20665				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 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	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.16297				0.00	0	
Total CLN899 SPOT										0.00	0	

Contract 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 CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.67325				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.10500	11.10500	11.10500	107.24837				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	100.62500				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.67500	10.67500	10.67500	102.58036				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.72899				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.59799				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.55564				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.71170				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.04000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	103.39800				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	100.55992				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	102.44907				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	101.98122				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	100.55387				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	98.64700				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	100.65676				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	99.51600				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	100.97446				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.49829				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	100.94134				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	100.94134				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	100.75034				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	100.75034				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN921 On 20/06/2030 Spot Bond					0.00000	100.72818				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	100.68074				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	100.59510				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	100.60100				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	100.59805				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.56264				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN930 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN931 On 20/06/2028 Spot Bond			12.20000	12.20000	12.20000	104.32135				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	100.33500				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			12.10000	12.10000	12.10000	104.08874				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	

Contract 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 CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	100.59044				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	100.37168				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	100.40888				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	100.23816				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	100.34619				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	100.33108				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.19000	104.52670	10.19000	104.49795				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			10.88000	104.97460	10.88000	104.94405				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.28000	102.27256	11.28000	102.24173				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			12.65000	91.39637	12.65000	91.36574				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.24000	96.48197	11.24000	96.45298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.25849				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			9.99000	9.99000	9.99000	104.73573				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.98755				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.59297				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	101.95551				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.18937				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.29754				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.54624				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.57020				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.58216				0.00	280,000,000	70,000,000
Total DTF004 SPOT										0.00	280,000,000	70,000,000
Total For DTF004										0.00	280,000,000	70,000,000
DV24 On 18/02/2024 Spot Bond			8.99000	101.95979	8.99000	101.93502				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	101.39504	9.69000	101.36854				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.39504	9.69000	101.36854				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.19000	99.36987	10.19000	99.34259				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.35500	100.35361	10.35500	100.32561				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	101.45306	10.10000	101.42544				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.45306	10.10000	101.42544				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	102.48090				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.38115				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.00387				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.23678				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	101.91103				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.97573				0.00	1,000,000,000	4,350,000,000
Total DVFB24 SPOT										0.00	1,000,000,000	4,350,000,000
Total For DVFB24										0.00	1,000,000,000	4,350,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.09801				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.24932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2025 Spot Bond					0.00000	101.56127				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.70304				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.71642				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	103.72186				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	103.33837				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	104.15369				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.67000	117.85675	5.67000	117.84250				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.51000	103.48809	5.51000	103.47579				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	150.18174	2.25000	150.17712				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.72500	159.43353	4.72500	159.41793		661,500,000,000.00		140,000,000	70,000,000	
Total EL28 SPOT								661,500,000,000.00		140,000,000	70,000,000	
Total For EL28								661,500,000,000.00		140,000,000	70,000,000	
EL29 On 19/11/2029 Spot Bond			4.75000	143.65407	4.75000	143.63991		285,000,000,000.00		60,000,000	30,000,000	
Total EL29 SPOT								285,000,000,000.00		60,000,000	30,000,000	
Total For EL29								285,000,000,000.00		60,000,000	30,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			4.77000	137.77565	4.77000	137.76201			1,240,200,000,000.00	260,000,000	130,000,000
Total EL30 SPOT									1,240,200,000,000.00	260,000,000	130,000,000
Total For EL30									1,240,200,000,000.00	260,000,000	130,000,000
EL31 On 02/06/2031 Spot Bond			5.49000	121.73927	5.49000	121.72495			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	
EL36 On 31/01/2036 Spot Bond			5.38000	107.27008	5.38000	107.25768			0.00	0	
Total EL36 SPOT									0.00	0	
Total For EL36									0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	150.18174	2.25000	150.17712			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	187.25664			0.00	0	
Total ELN001 SPOT									0.00	0	
Total For ELN001									0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	184.21836			0.00	0	
Total ELN002 SPOT									0.00	0	
Total For ELN002									0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	172.52195			0.00	0	
Total ELN004 SPOT									0.00	0	
Total For ELN004									0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	143.50315			0.00	0	
Total ELN006 SPOT									0.00	0	
Total For ELN006									0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	142.53096			0.00	0	
Total ELN007 SPOT									0.00	0	
Total For ELN007									0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	138.75678			0.00	0	
Total ELN009 SPOT									0.00	0	
Total For ELN009									0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	129.01067			0.00	0	
Total ELN010 SPOT									0.00	0	
Total For ELN010									0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	124.16525			0.00	0	
Total ELN013 SPOT									0.00	0	

Contract 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 ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	126.13137				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	104.50844				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	106.86842				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	113.38298				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.30000	104.15538	10.30000	104.12648				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.40500	12.40500	12.40500	96.93356				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.45500	12.45500	12.45500	95.66160				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			10.39000	10.39000	10.39000	102.84090				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.39000	10.39000	10.39000	102.82767				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			12.24500	12.24500	12.24500	99.50400				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.35000	11.35000	11.35000	101.41602				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.74500	14.74500	14.74500	94.66028				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	100.95276				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.79663				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	100.89622				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.98169				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	101.74736				0.00	280,000,000	70,000,000
Total EPF022 SPOT										0.00	280,000,000	70,000,000
Total For EPF022										0.00	280,000,000	70,000,000
EPF02 On 07/09/2026 Spot Bond					0.00000	100.82957				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	101.06207				0.00	280,000,000	70,000,000
Total EPF024 SPOT										0.00	280,000,000	70,000,000
Total For EPF024										0.00	280,000,000	70,000,000
EPF02 On 12/09/2025 Spot Bond					0.00000	100.66056				0.00	560,000,000	140,000,000
Total EPF025 SPOT										0.00	560,000,000	140,000,000
Total For EPF025										0.00	560,000,000	140,000,000
EPF02 On 10/11/2025 Spot Bond					0.00000	101.46802				0.00	560,000,000	140,000,000
Total EPF026 SPOT										0.00	560,000,000	140,000,000
Total For EPF026										0.00	560,000,000	140,000,000
EPFC5 On 10/11/2023 Spot Bond					0.00000	101.40287				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5: On 14/03/2024 Spot Bond					0.00000	100.58266				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.47988				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.55725				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.23636				0.00	200,000,000	100,000,000
Total EQT005 SPOT										0.00	200,000,000	100,000,000
Total For EQT005										0.00	200,000,000	100,000,000
EQT00: On 30/10/2023 Spot Bond					0.00000	101.77941				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.41900				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.00015				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	101.68837				0.00	280,000,000	70,000,000
Total EQT010 SPOT										0.00	280,000,000	70,000,000
Total For EQT010										0.00	280,000,000	70,000,000
EQT01: On 11/11/2023 Spot Bond					0.00000	101.29576				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.35472				0.00	560,000,000	140,000,000
Total EQT012 SPOT										0.00	560,000,000	140,000,000
Total For EQT012										0.00	560,000,000	140,000,000
EQT01: On 11/11/2027 Spot Bond					0.00000	101.89092				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.31198				0.00	0	
Total ERS3B8 SPOT										0.00	0	

Contract 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 ERS3B8									0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.35530			0.00	0	
Total ERS3B9 SPOT									0.00	0	
Total For ERS3B9									0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.33355			0.00	0	
Total ERS3C8 SPOT									0.00	0	
Total For ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.37687			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.33385			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.32091			0.00	560,000,000	140,000,000
Total ERSA29 SPOT									0.00	560,000,000	140,000,000
Total For ERSA29									0.00	560,000,000	140,000,000
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.32653			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.35508			0.00	0	
Total ERSA31 SPOT									0.00	0	
Total For ERSA31									0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.38382			0.00	0	
Total ERSB10 SPOT									0.00	0	
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.40538			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.19000	96.79212	9.19000	96.76836		477,880,000,000.00		52,000,000	2,543,340,600
Total ES26 SPOT								477,880,000,000.00		52,000,000	2,543,340,600
Total For ES26								477,880,000,000.00		52,000,000	2,543,340,600
ES26/R On 02/04/2026 Spot Bond			7.85000	100.21060	7.85000	100.18952		0.00		0	
Total ES26/R186 SPOT								0.00		0	
Total For ES26/R186								0.00		0	
ES33 On 15/09/2033 Spot Bond			11.86500	74.83191	11.88000	74.73629		569,520,000,000.00		48,000,000	907,954,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES33 SPOT										569,520,000,000.00	48,000,000	907,954,100
Total For ES33										569,520,000,000.00	48,000,000	907,954,100
ES33/R On 15/09/2033 Spot Bond			7.50000	100.56178	7.50000	100.54166				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.30000	76.22833	12.27500	76.34384				1,871,351,520,000.00	152,142,400	117,143,400
Total ES42 SPOT										1,871,351,520,000.00	152,142,400	117,143,400
Total For ES42										1,871,351,520,000.00	152,142,400	117,143,400
ES42/R On 25/04/2042 Spot Bond			8.50000	103.94053	8.50000	103.91676				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.23500	11.23500	11.23500	102.71203				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.12000	14.12000	14.12000	96.70782				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.49626				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.36606				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.77942				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.37220				0.00	200,000,000	100,000,000
Total FIFB19 SPOT										0.00	200,000,000	100,000,000
Total For FIFB19										0.00	200,000,000	100,000,000
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.18925				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	101.73226				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.40172				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.16396				0.00	840,000,000	210,000,000
Total FIFG03 SPOT										0.00	840,000,000	210,000,000
Total For FIFG03										0.00	840,000,000	210,000,000
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.21610				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.22915				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	103.43527				0.00	0	348,600,000
Total FRB24 SPOT										0.00	0	348,600,000
Total For FRB24										0.00	0	348,600,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.63658				0.00	14,293,041,700	5,000,000,000
Total FRB25 SPOT										0.00	14,293,041,700	5,000,000,000
Total For FRB25										0.00	14,293,041,700	5,000,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.03189				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			8.97000	106.89445	8.97000	106.86868				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.87070				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.33860				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			8.89000	97.93715	8.89000	97.91376			189,534,800,000,000.00		21,320,000,000	10,660,000,000
Total FRB30 SPOT									189,534,800,000,000.00		21,320,000,000	10,660,000,000

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 FRB30									19,534,800,000,000.00	21,320,000,000	10,660,000,000
FRB31 On 24/11/2026 Spot Bond					0.00000	101.78911			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.28681			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.28890			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.40185			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	101.68145			0.00	0	
Total FRB35 SPOT									0.00	0	
Total For FRB35									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			4.02000	332.45953	4.02000	332.43350			0.00	0	100,000,000
Total FRBI23 SPOT									0.00	0	100,000,000
Total For FRBI23									0.00	0	100,000,000
FRBI25 On 31/01/2025 Spot Bond			3.72500	3.72500	3.72500	166.99760		74,500,000,000.00		20,000,000	10,000,000
Total FRBI25 SPOT								74,500,000,000.00		20,000,000	10,000,000
Total For FRBI25								74,500,000,000.00		20,000,000	10,000,000
FRBI28 On 31/03/2028 Spot Bond			4.57000	215.33402	4.57000	215.31414			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.91000	4.91000	4.91000	115.89229			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.51000	5.51000	5.51000	231.97078		220,400,000,000.00		40,000,000	204,200,000
Total FRBI33 SPOT								220,400,000,000.00		40,000,000	204,200,000
Total For FRBI33								220,400,000,000.00		40,000,000	204,200,000
FRBI46 On 31/03/2046 Spot Bond			5.51000	98.78434	5.51000	98.77274			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.49000	99.99462	5.49000	99.98277			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			9.21000	9.21000	9.21000	87.06440				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.20000	9.20000	9.20000	86.17920				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	163.33686				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	101.20094				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.39028				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.15146				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.90787				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.72475				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.40685				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.42207				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29! On 20/06/2024 Spot Bond					0.00000	100.79347				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30! On 25/04/2023 Spot Bond					0.00000	102.20867				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30! On 11/11/2024 Spot Bond					0.00000	102.72764				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	101.15774				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30! On 06/11/2023 Spot Bond					0.00000	102.06540				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30! On 31/05/2024 Spot Bond					0.00000	101.79546				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30! On 20/06/2024 Spot Bond					0.00000	100.48002				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31! On 20/12/2024 Spot Bond					0.00000	100.52910				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31! On 20/06/2024 Spot Bond					0.00000	100.56583				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31! On 13/10/2026 Spot Bond					0.00000	101.51007				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31! On 15/09/2033 Spot Bond					0.00000	100.65882				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31! On 31/07/2034 Spot Bond					0.00000	101.83087				0.00	0	
Total FRC317 SPOT										0.00	0	

Contract 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 FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	100.52437				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	98.54279				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	100.65132				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	100.53301				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.20773				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	101.54823				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	101.30196				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 25/04/2023 Spot Bond					0.00000	102.31185				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 07/12/2023 Spot Bond					0.00000	100.94499				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	101.36564				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	100.64124				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	100.43975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	99.81215				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	100.64768				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	102.07621				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	101.92610				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	101.82944				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.07834				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	101.99517				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	102.00736				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	101.96484				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	101.94171				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC357 On 31/01/2024 Spot Bond					0.00000	101.95637				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	101.94188				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	101.85768				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2024 Spot Bond					0.00000	100.29301				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	101.71738				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	101.49829				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	101.80415				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	92.73393				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.13052				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	91.61066				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	91.75357				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	102.09145				0.00	0	
Total FRC372 SPOT										0.00	0	

Contract 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 FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.08523				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.06834				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	102.04597				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.06152				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.91862				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.49288				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.48762				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	95.40291				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.29112				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.29112				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.26560				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.26560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.02062				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.98748				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	102.14124				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	102.18901				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	101.56475				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.35147				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.98745				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.98514				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond			8.69000	8.69000	8.69000	100.15559				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	102.08742				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	102.21492				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40(On 19/01/2027 Spot Bond					0.00000	102.35468				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.44500	10.44500	10.44500	102.51334				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	99.57784				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	101.72052				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.86000	12.86000	12.86000	105.33540				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.44000	10.44000	10.44000	104.49530				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.15158				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	99.94218				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	100.53377				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.05000	11.05000	11.05000	100.77141				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	101.98748				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	101.23643				0.00	0	
Total FRC412 SPOT										0.00	0	

Contract 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 FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.19039				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.19173				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.19194				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	101.50398				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.23195				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.17562				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.39914				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.40714				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.40714				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.15794				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	101.98739				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.32796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.34262				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	100.55616				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	101.98755				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	102.11322				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	101.13493				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	101.98742				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	101.13493				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.19161				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	101.21116				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	100.55085				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.33000	9.33000	9.33000	105.22747				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	

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(O)n 31/08/2027 Spot Bond					0.00000	100.73285				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(O)n 31/08/2027 Spot Bond					0.00000	100.74086				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.14627				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.14627				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44(O)n 20/12/2027 Spot Bond					0.00000	100.57158				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44(O)n 23/09/2026 Spot Bond					0.00000	100.47783				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44(O)n 28/10/2023 Spot Bond					0.00000	101.85323				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.13493				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44(O)n 15/03/2028 Spot Bond					0.00000	100.71857				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.13493				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44(O)n 31/08/2027 Spot Bond					0.00000	101.14627				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(O)n 20/12/2030 Spot Bond					0.00000	100.57738				0.00	0	
Total FRC450 SPOT										0.00	0	

Contract 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 FRC450										0.00	0	
FRC45 On 28/06/2026 Spot Bond					0.00000	100.27392				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45 On 28/10/2023 Spot Bond					0.00000	101.67309				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45 On 29/10/2025 Spot Bond					0.00000	101.65564				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45 On 20/06/2028 Spot Bond					0.00000	100.50358				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45 On 21/01/2030 Spot Bond					0.00000	100.96088				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45 On 18/04/2028 Spot Bond					0.00000	100.96156				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45 On 16/11/2027 Spot Bond					0.00000	100.80398				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45 On 20/12/2029 Spot Bond					0.00000	100.54491				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45 On 31/07/2025 Spot Bond					0.00000	100.85048				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	100.79016				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	100.76048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC462 On 20/04/2032 Spot Bond					0.00000	100.65029				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC463 On 20/03/2026 Spot Bond					0.00000	100.41737				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC464 On 06/11/2024 Spot Bond					0.00000	100.30301				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC465 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.06000	110.62451	5.06000	110.61292				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.26000	119.58217	5.26000	119.56876				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.05841				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.75995				0.00	0	4,020,000.00
Total FRJ24 SPOT										0.00	0	4,020,000.00
Total For FRJ24										0.00	0	4,020,000.00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.43597				0.00	700,000,000	700,000,000
Total FRJ25 SPOT										0.00	700,000,000	700,000,000
Total For FRJ25										0.00	700,000,000	700,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.44471				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.57251				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ275 On 20/04/2027 Spot Bond					0.00000	102.13715				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	100.97935				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.91639				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ295 On 20/04/2029 Spot Bond					0.00000	101.89174				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.38270				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.30736				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.38788				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.82800	4.82800	4.82800	107.71418				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.23000	5.23000	5.23000	119.99092		732,200,000,000.00		140,000,000	70,000,000	
Total FRS101 SPOT								732,200,000,000.00		140,000,000	70,000,000	
Total For FRS101								732,200,000,000.00		140,000,000	70,000,000	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.63335				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.37000	118.04941	5.37000	118.03580				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.39000	234.36732	5.39000	234.34037				0.00	0	
Total FRS109 SPOT										0.00	0	

Contract 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 FRS109									0.00	0	
FRS11C On 31/01/2038 Spot Bond			5.69000	113.72154	5.69000	113.70747			0.00	0	
Total FRS110 SPOT									0.00	0	
Total For FRS110									0.00	0	
FRS11Z On 07/12/2033 Spot Bond			5.39000	5.39000	5.39000	234.34037			0.00	0	
Total FRS112 SPOT									0.00	0	
Total For FRS112									0.00	0	
FRS11Z On 31/01/2025 Spot Bond			4.90000	163.63700	4.90000	163.62020			0.00	0	
Total FRS114 SPOT									0.00	0	
Total For FRS114									0.00	0	
FRS11E On 31/01/2038 Spot Bond			3.70500	115.92328	3.70500	115.91514			0.00	0	
Total FRS115 SPOT									0.00	0	
Total For FRS115									0.00	0	
FRS11E On 31/01/2038 Spot Bond			5.31000	118.88254	5.31000	118.86905			0.00	0	
Total FRS119 SPOT									0.00	0	
Total For FRS119									0.00	0	
FRS12C On 07/12/2033 Spot Bond			5.51000	231.99822	5.51000	231.97078			0.00	0	407,400,00
Total FRS120 SPOT									0.00	0	407,400,00
Total For FRS120									0.00	0	407,400,00
FRS12C On 07/12/2033 Spot Bond			5.51000	231.99822	5.51000	231.97078			0.00	0	221,900,00
Total FRS121 SPOT									0.00	0	221,900,00
Total For FRS121									0.00	0	221,900,00
FRS12Z On 31/01/2025 Spot Bond			4.08000	165.98113	4.08000	165.96777			0.00	0	
Total FRS122 SPOT									0.00	0	
Total For FRS122									0.00	0	
FRS12Z On 07/12/2033 Spot Bond			5.59000	230.43478	5.59000	230.40705			0.00	0	
Total FRS123 SPOT									0.00	0	
Total For FRS123									0.00	0	
FRS12Z On 31/01/2038 Spot Bond			5.51000	116.13226	5.51000	116.11843			0.00	0	
Total FRS124 SPOT									0.00	0	
Total For FRS124									0.00	0	
FRS12F On 31/03/2028 Spot Bond			4.90000	212.11621	4.90000	212.09475			0.00	0	
Total FRS126 SPOT									0.00	0	
Total For FRS126									0.00	0	
FRS12I On 31/01/2038 Spot Bond			6.26000	106.47260	6.26000	106.45778			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.11000	210.09722	5.11000	210.07481				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.17000	209.52442	5.17000	209.50172				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.10000	220.76065	6.10000	220.73109				0.00	0	120,200,00
Total FRS132 SPOT										0.00	0	120,200,00
Total For FRS132										0.00	0	120,200,00
FRS132 On 31/01/2038 Spot Bond			6.21000	107.08585	6.21000	107.07111				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	116.11843				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.30000	119.02207	5.30000	119.00860				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.98000	211.34445	4.98000	211.32264				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.87000	225.06166	5.87000	225.03288				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.11000	210.09722	5.11000	210.07481				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.11000	210.09722	5.11000	210.07481				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.51100	215.91521	4.51100	215.89561				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			4.85000	163.77869	4.85000	163.76211				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.46000	206.78105	5.46000	206.75707				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.50000	206.40589	5.50000	206.38173				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.82000	163.86380	4.82000	163.84733				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.97500	211.39260	4.97500	211.37079				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.51000	5.51000	5.51000	206.28803				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	102.20119				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	100.54257				0.00	0	102,100,00
Total FRS180 SPOT										0.00	0	102,100,00
Total For FRS180										0.00	0	102,100,00
FRS182 On 27/09/2025 Spot Bond					0.00000	100.32483				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	186.93836				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	147.10349				0.00	0	
Total FRS186 SPOT										0.00	0	

Contract 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 FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	206.52692				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	205.69041				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.49660				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	101.62728				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	101.43695				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS201 On 06/08/2025 Spot Bond					0.00000	101.04631				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	99.92171				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	101.20178				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	100.80443				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.43975				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	101.44604				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	108.57041				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.86249				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	74.03075				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.09581				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	113.21997				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	102.86091				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 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	
FRS253 On 22/02/2024 Spot Bond					0.00000	100.33884				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	100.90177				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 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	
FRS258 On 23/01/2024 Spot Bond					0.00000	124.89781				0.00	0	
Total FRS258 SPOT										0.00	0	

Contract 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 FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.43015				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.18308				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.32434				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	127.42141				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.32588				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.32463				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.37571				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	100.56202				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	100.28020				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	100.33677				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.12000	10.12000	10.12000	97.80435				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.12000	10.12000	10.12000	97.80435				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.90238				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.24113				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.25900	11.25900	11.25900	93.15374				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.48196				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	107.94446				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	115.37209				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.35369				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	100.13053				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	101.98749				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	100.51779				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	109.05495				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			9.39000	9.39000	9.39000	101.05732				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.48027				0.00	0	
Total FRS311 SPOT										0.00	0	

Contract 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 FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	102.56233				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	101.68328				0.00	1,400,000,000	350,000,000
Total FRS313 SPOT										0.00	1,400,000,000	350,000,000
Total For FRS313										0.00	1,400,000,000	350,000,000
FRS31 On 03/06/2024 Spot Bond					0.00000	100.82706				0.00	2,240,000,000	560,000,000
Total FRS314 SPOT										0.00	2,240,000,000	560,000,000
Total For FRS314										0.00	2,240,000,000	560,000,000
FRS31 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS31 On 31/12/2027 Spot Bond					0.00000	100.32786				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS31 On 07/12/2033 Spot Bond					0.00000	102.84319				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	333.18975				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.04000	334.51677	3.04000	334.49944				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.40000	3.40000	3.40000	333.73786				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.59378				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.21000	109.73071	5.21000	109.71854				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.88000	68.11753	4.88000	115.62318				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.97000	3.97000	3.97000	166.28600				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	165.47752				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.46000	4.46000	4.46000	331.51336				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.67000	106.76394	8.67000	106.73905				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			8.74000	104.07750	8.74000	104.05290				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			8.94000	101.91932	8.94000	101.89496		26,855,760,000,000.00		3,004,000,000	3,018,736,000	
Total FRX26 SPOT								26,855,760,000,000.00		3,004,000,000	3,018,736,000	
Total For FRX26								26,855,760,000,000.00		3,004,000,000	3,018,736,000	
FRX27 On 07/03/2027 Spot Bond			9.32000	103.77118	9.32000	103.74549		18,640,000,000,000.00		2,000,000,000	8,959,600,000	
Total FRX27 SPOT								18,640,000,000,000.00		2,000,000,000	8,959,600,000	
Total For FRX27								18,640,000,000,000.00		2,000,000,000	8,959,600,000	
FRX28 On 26/07/2028 Spot Bond			9.53000	104.50368	9.53000	104.47680				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.16000	99.90425	10.16000	99.87690				0.00	0	4,000,000,000
Total FRX30 SPOT										0.00	0	4,000,000,000
Total For FRX30										0.00	0	4,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.41500	96.45736	10.41500	96.43031				0.00	0	8,000,000,000
Total FRX31 SPOT										0.00	0	8,000,000,000
Total For FRX31										0.00	0	8,000,000,000
FRX32 On 31/03/2032 Spot Bond			10.41500	100.93932	10.41500	100.91133				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX45 On 14/04/2045 Spot Bond			11.98500	69.27431	11.98500	69.25217				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.21619				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.15764				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.12366				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.14673				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.15352				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	101.85966				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	101.89286				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.71149				0.00	0	20,000,000.00
Total GBL06 SPOT										0.00	0	20,000,000.00
Total For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.24357				0.00	360,000,000	180,000,000
Total GH5A21 SPOT										0.00	360,000,000	180,000,000
Total For GH5A21										0.00	360,000,000	180,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.99662				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.03391				0.00	0	
Total GH5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.28995				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.51000	119.86889	4.51000	119.85793				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.94433				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.69900	100.57755	8.69900	100.55402				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.34332				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.40000	102.43701	7.40000	102.41668				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.47686				0.00	2,800,000,000	700,000,000
Total GRT23 SPOT										0.00	2,800,000,000	700,000,000
Total For GRT23										0.00	2,800,000,000	700,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.43259				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.29531				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.26424				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.81576				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.20639				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.95677				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.17490				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.39742				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.58226				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.36619				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.28623				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.71091				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.58934				0.00	800,000,000	500,000,000
Total GRT41 SPOT										0.00	800,000,000	500,000,000
Total For GRT41										0.00	800,000,000	500,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	101.67512				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.59509				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.27010				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT48 On 22/04/2026 Spot Bond					0.00000	102.23338				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.84848				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.12581				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.62822				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.65830				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.54397				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.34874				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	101.36058				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.02000	9.02000	9.02000	100.56364				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.41701				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.17284				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.18728				0.00	0	
Total H121T3 SPOT										0.00	0	

Contract 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 H121T3									0.00	0	
H127T1 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	10,000,000,00
Total H127T1 SPOT									10,000,000,000,000.00	20,000,000,000	10,000,000,00
Total For H127T1									10,000,000,000,000.00	20,000,000,000	10,000,000,00
H12T1E On 31/03/2027 Spot Bond					0.00000	100.32793			0.00	0	
Total H12T19 SPOT									0.00	0	
Total For H12T19									0.00	0	
H12T2Z On 31/07/2027 Spot Bond					0.00000	108.79189			0.00	0	
Total H12T22 SPOT									0.00	0	
Total For H12T22									0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	101.76010			0.00	0	
Total H12T24 SPOT									0.00	0	
Total For H12T24									0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.90572			0.00	0	
Total H12T27 SPOT									0.00	0	
Total For H12T27									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.47293			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.28390			0.00	0	
Total HILB09 SPOT									0.00	0	
Total For HILB09									0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.69755			0.00	0	
Total HILB11 SPOT									0.00	0	
Total For HILB11									0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.15226			0.00	0	
Total HILB12 SPOT									0.00	0	
Total For HILB12									0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.79869			0.00	0	
Total HILB14 SPOT									0.00	0	
Total For HILB14									0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.73873			0.00	480,000,000	170,000,00
Total HILB15 SPOT									0.00	480,000,000	170,000,00
Total For HILB15									0.00	480,000,000	170,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	101.49272			0.00	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 HILB16 SPOT									0.00	0	
Total For HILB16									0.00	0	
HILB17 On 05/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	11,000,000,000	24,000,000,000
Total HILB17 SPOT									10,000,000,000,000.00	11,000,000,000	24,000,000,000
Total For HILB17									10,000,000,000,000.00	11,000,000,000	24,000,000,000
HILB18 On 05/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	24,000,000,000	76,000,000,000
Total HILB18 SPOT									10,000,000,000,000.00	24,000,000,000	76,000,000,000
Total For HILB18									10,000,000,000,000.00	24,000,000,000	76,000,000,000
HWAY2 On 07/12/2023 Spot Bond			4.32000	331.83430	4.32000	331.80564			0.00	0	
Total HWAY23 SPOT									0.00	0	
Total For HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.45000	4.45000	4.45000	334.72505			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.35500	101.25835	10.35500	101.23011			0.00	0	
Total HWAY30 SPOT									0.00	0	
Total For HWAY30									0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.21000	77.62033	5.21000	111.69558			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.88000	85.65051	11.88000	85.62320			1,133,679,888,000.00	95,427,600	4,367,291,000
Total HWAY34 SPOT									1,133,679,888,000.00	95,427,600	4,367,291,000
Total For HWAY34									1,133,679,888,000.00	95,427,600	4,367,291,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.85415	100.00000	10.82986			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			11.95000	84.60564	11.95000	84.57851			364,898,030,000.00	30,535,400	4,605,267,700
Total HWAY35 SPOT									364,898,030,000.00	30,535,400	4,605,267,700
Total For HWAY35									364,898,030,000.00	30,535,400	4,605,267,700
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.84888	100.00000	10.82460			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.40000	167.95807	3.40000	167.94766			777,018,660,000,000.00	228,534,900,000	563,889,643,100
Total I2025 SPOT									7,018,660,000,000.00	228,534,900,000	563,889,643,100
Total For I2025									7,018,660,000,000.00	228,534,900,000	563,889,643,100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2029	On	31/03/2029	Spot Bond			4.04500	121.57031	4.04000	121.59445			368,590,836,100,000.00	91,122,580,000	175,849,411,200
Total I2029 SPOT												8,590,836,100,000.00	91,122,580,000	175,849,411,200
Total For I2029												8,590,836,100,000.00	91,122,580,000	175,849,411,200
I2031	On	31/01/2031	Spot Bond			100.00000	5.18632	100.00000	4.48729			950,000,000,000,000.00	79,500,000,000	45,500,000,000
Total I2031 SPOT												0,000,000,000,000.00	79,500,000,000	45,500,000,000
Total For I2031												0,000,000,000,000.00	79,500,000,000	45,500,000,000
I2033	On	28/02/2033	Spot Bond			4.51000	116.04047	4.56000	115.52539			651,298,124,961,000.00	144,412,001,100	430,242,553,300
Total I2033 SPOT												1,298,124,961,000.00	144,412,001,100	430,242,553,300
Total For I2033												1,298,124,961,000.00	144,412,001,100	430,242,553,300
I2038	On	31/01/2038	Spot Bond			4.60000	129.28997	4.61000	129.12387			1,086,814,111,368,400.00	236,263,937,254	412,908,545,500
Total I2038 SPOT												36,814,111,368,400.00	236,263,937,254	412,908,545,500
Total For I2038												36,814,111,368,400.00	236,263,937,254	412,908,545,500
I2046	On	31/03/2046	Spot Bond			4.64000	113.18873	4.61000	113.72141			661,190,281,056,000.00	142,497,905,400	576,588,605,400
Total I2046 SPOT												1,190,281,056,000.00	142,497,905,400	576,588,605,400
Total For I2046												1,190,281,056,000.00	142,497,905,400	576,588,605,400
I2050	On	31/12/2050	Spot Bond			4.60000	116.46551	4.64000	115.63796			324,115,002,615,000.00	287,851,087,525	471,451,874,500
Total I2050 SPOT												24,115,002,615,000.00	287,851,087,525	471,451,874,500
Total For I2050												24,115,002,615,000.00	287,851,087,525	471,451,874,500
IBG01	On	07/02/2025	Spot Bond					0.00000	101.33834			0.00	1,120,000,000	280,000,000
Total IBG01 SPOT												0.00	1,120,000,000	280,000,000
Total For IBG01												0.00	1,120,000,000	280,000,000
IBG02	On	07/02/2027	Spot Bond					0.00000	101.13900			0.00	0	0
Total IBG02 SPOT												0.00	0	0
Total For IBG02												0.00	0	0
IBL109	On	07/12/2023	Spot Bond			4.12000	332.25086	4.12000	332.22399			0.00	0	0
Total IBL109 SPOT												0.00	0	0
Total For IBL109												0.00	0	0
IBL115	On	21/05/2023	Spot Bond					0.00000	101.19478			0.00	0	0
Total IBL115 SPOT												0.00	0	0
Total For IBL115												0.00	0	0
IBL124	On	14/02/2024	Spot Bond					0.00000	101.39596			0.00	0	0
Total IBL124 SPOT												0.00	0	0
Total For IBL124												0.00	0	0
IBL132	On	12/08/2024	Spot Bond					0.00000	101.39823			0.00	0	0
Total IBL132 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 IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.92362			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.15770			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.08116			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.58166			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.49962			0.00	0	
Total IBL138 SPOT									0.00	0	
Total For IBL138									0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.48598			0.00	0	163,400,00
Total IBL145 SPOT									0.00	0	163,400,00
Total For IBL145									0.00	0	163,400,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.21620			0.00	0	
Total IBL147 SPOT									0.00	0	
Total For IBL147									0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.92324			0.00	0	
Total IBL148 SPOT									0.00	0	
Total For IBL148									0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.94651			0.00	0	
Total IBL149 SPOT									0.00	0	
Total For IBL149									0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.11742			0.00	0	
Total IBL154 SPOT									0.00	0	
Total For IBL154									0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.45364			0.00	0	
Total IBL160 SPOT									0.00	0	
Total For IBL160									0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	99.95194			0.00	11,400,000,000	5,700,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL162 SPOT										0.00	11,400,000,000	5,700,000,000
Total For IBL162										0.00	11,400,000,000	5,700,000,000
IBL163 On 13/04/2026 Spot Bond					0.00000	99.95109				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.29777				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.31999				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.81318				0.00	14,250,000,000	7,125,000,000
Total IBL177 SPOT										0.00	14,250,000,000	7,125,000,000
Total For IBL177										0.00	14,250,000,000	7,125,000,000
IBL178 On 19/07/2026 Spot Bond					0.00000	99.88727				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.96104				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.15367				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	100.62909				0.00	10,380,000,000	5,190,000,000
Total IBL190 SPOT										0.00	10,380,000,000	5,190,000,000
Total For IBL190										0.00	10,380,000,000	5,190,000,000
IBL191 On 10/09/2026 Spot Bond					0.00000	100.36405				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.00011				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.55126				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL199 On 11/11/2026 Spot Bond					0.00000	101.43838				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.74318				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.42480				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.18856				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.82808				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.80139				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.77469				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.77913				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.16983				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.49085				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.45370				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.64940				0.00	0	
Total IBL219 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.36914				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			7.95000	7.95000	7.95000	103.49092				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.54969				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.24493				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.97566				0.00	560,000,000	140,000,000
Total IBL225 SPOT										0.00	560,000,000	140,000,000
Total For IBL225										0.00	560,000,000	140,000,000
IBL226 On 25/05/2023 Spot Bond					0.00000	99.64638				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	96.36639				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.78809				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.66668				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.68610				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.43155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.85000	8.85000	8.85000	102.82836				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.24529				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.25410				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.03022				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.42120				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.93401				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	99.92979				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	99.81488				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	101.79644				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.68850				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.74885				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL243 On 04/08/2023 Spot Bond					0.00000	101.45447				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.75500	9.75500	9.75500	99.41933				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.34084				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.36416				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.90000	100.96390	7.90000	101.16262				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	99.99993				0.00	1,400,000,000	350,000,000
Total IBL249 SPOT										0.00	1,400,000,000	350,000,000
Total For IBL249										0.00	1,400,000,000	350,000,000
IBL250 On 08/11/2024 Spot Bond					0.00000	101.53767				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.94547				0.00	2,240,000,000	560,000,000
Total IBL251 SPOT										0.00	2,240,000,000	560,000,000
Total For IBL251										0.00	2,240,000,000	560,000,000
IBL252 On 08/12/2025 Spot Bond					0.00000	100.74441				0.00	280,000,000	70,000,000
Total IBL252 SPOT										0.00	280,000,000	70,000,000
Total For IBL252										0.00	280,000,000	70,000,000
IBL258 On 12/12/2023 Spot Bond					0.00000	100.60386				0.00	280,000,000	70,000,000
Total IBL258 SPOT										0.00	280,000,000	70,000,000
Total For IBL258										0.00	280,000,000	70,000,000
IBL259 On 15/12/2025 Spot Bond					0.00000	100.60958				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.84873				0.00	0	
Total IBL260 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.64770				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.68593				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.52706				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	101.95618				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			7.97000	7.97000	7.97000	100.82505				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.27298				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.11067				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.70786				0.00	1,960,000,000	490,000,000
Total IBL269 SPOT										0.00	1,960,000,000	490,000,000
Total For IBL269										0.00	1,960,000,000	490,000,000
IBL60 On 17/02/2024 Spot Bond			9.18000	102.36672	9.18000	102.34134				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.56219				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.43000	103.82336	9.43000	103.79693				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG06 On 13/05/2030 Spot Bond			10.75500	107.18426	10.75500	107.27067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			9.99000	106.19692	9.99000	106.16848				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.85529				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.10656				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	99.74238				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.52082				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.46157				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.09145				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.69534				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.74000	102.89579	8.74000	102.87161				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.00744				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	106.77609				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	103.02066				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	104.98734				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	101.87118				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.06043				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.44335				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.31888				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.33395				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.84776				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.49364				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	100.99215				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.21254				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.60958				0.00	0	
Total IPF34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For IPF34									0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.11830			0.00	0	
Total IPF35 SPOT									0.00	0	
Total For IPF35									0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.13097			0.00	0	
Total IPF36 SPOT									0.00	0	
Total For IPF36									0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.09919			0.00	560,000,000	140,000,000
Total IPF37 SPOT									0.00	560,000,000	140,000,000
Total For IPF37									0.00	560,000,000	140,000,000
IPF38 On 23/02/2028 Spot Bond					0.00000	101.12467			0.00	0	
Total IPF38 SPOT									0.00	0	
Total For IPF38									0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.13097			0.00	0	
Total IPF39 SPOT									0.00	0	
Total For IPF39									0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.88754			0.00	0	
Total IPFC41 SPOT									0.00	0	
Total For IPFC41									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.91154			0.00	280,000,000	70,000,000
Total IPFG01 SPOT									0.00	280,000,000	70,000,000
Total For IPFG01									0.00	280,000,000	70,000,000
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.08645			0.00	0	
Total IPFG02 SPOT									0.00	0	
Total For IPFG02									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.53279			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.01295			0.00	0	
Total IVC140 SPOT									0.00	0	
Total For IVC140									0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.88258			0.00	0	
Total IVC145 SPOT									0.00	0	
Total For IVC145									0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.96669			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.55687				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.86019				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.37340				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.84906				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.00017				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.12000	101.14204	8.12000	101.11993				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.93500				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.13000	101.43539	7.13000	101.41600				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.84798				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC200 On 31/08/2023 Spot Bond			8.17000	100.55151	8.17000	100.52970				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.84565				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.11000	100.54502	8.11000	100.52337				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.30429				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	100.80616				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	101.82663				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	101.76155				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.35000	104.17138	8.35000	104.14797				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.68000	102.08229	5.68000	101.46841				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.04500	9.04500	9.04500	101.45050				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	101.80879				0.00	0	
Total IVC222 SPOT										0.00	0	

Contract 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 IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.74050				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.20293				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			9.99000	9.99000	9.99000	99.70631				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.95801				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.36000	9.36000	9.36000	99.52626				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	99.85050				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.33500	8.33500	8.33500	102.47282				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			8.96000	8.96000	8.96000	99.82469				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	100.98519				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.52905				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.52562				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.19478				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.53496				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.03591				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.52728				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.52018				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.02511				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.27676				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.70187				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.44902				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				99.97512	0.00000	100.00000				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				99.97512	0.00000	100.00000				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			8.40000	8.40000	8.40000	8.40000				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			8.40000	8.40000	8.40000	99.31432				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.15070		183,000,000,000,000.00		140,000,000,000		
Total IVZ135 SPOT								183,000,000,000,000.00		140,000,000,000		
Total For IVZ135								183,000,000,000,000.00		140,000,000,000		
IVZ136 On 16/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.03703				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.45000	8.45000	8.45000	98.99164				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.45000	8.45000	8.45000	98.67505				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	100.56898				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	99.97597				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.85784				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.78746				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.63825				0.00	280,000,000	70,000,000
Total KAP018 SPOT										0.00	280,000,000	70,000,000
Total For KAP018										0.00	280,000,000	70,000,000
KAP019 On 28/07/2024 Spot Bond					0.00000	101.78556				0.00	0	
Total KAP019 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.61904				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.54738				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.16644				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	100.99537				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.04732				0.00	1,680,000,000	420,000,00
Total KAP024 SPOT										0.00	1,680,000,000	420,000,00
Total For KAP024										0.00	1,680,000,000	420,000,00
KAP02 On 12/04/2027 Spot Bond					0.00000	100.20459				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.25996				0.00	280,000,000	70,000,00
Total KAP026 SPOT										0.00	280,000,000	70,000,00
Total For KAP026										0.00	280,000,000	70,000,00
KAP02 On 28/09/2027 Spot Bond					0.00000	100.26792				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	101.16241				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	101.18005				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.49000	113.88815	9.49000	113.85898				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.81170				0.00	1,200,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	1,200,000,000	500,000,000
Total For LGL09										0.00	1,200,000,000	500,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.85732				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.15879				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	100.60985				0.00	0	1,200,000,000
Total LGL12 SPOT										0.00	0	1,200,000,000
Total For LGL12										0.00	0	1,200,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	100.47815				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.62987				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.22812				0.00	280,000,000	70,000,000
Total LRFA4 SPOT										0.00	280,000,000	70,000,000
Total For LRFA4										0.00	280,000,000	70,000,000
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.25523				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.28234				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.77495				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.84178				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.10500	14.10500	14.10500	101.61217				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	101.17542				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	101.11933				0.00	840,000,000	210,000,000
Total MBF070 SPOT										0.00	840,000,000	210,000,000
Total For MBF070										0.00	840,000,000	210,000,000
MBF07: On 17/09/2024 Spot Bond					0.00000	100.66588				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	100.99514				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.20110				0.00	560,000,000	140,000,000
Total MBF073 SPOT										0.00	560,000,000	140,000,000
Total For MBF073										0.00	560,000,000	140,000,000
MBP04: On 27/07/2023 Spot Bond					0.00000	101.73497				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.43189				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.19929				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.52998				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.27868				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			8.74000	8.74000	8.74000	107.09745				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.42717				0.00	0	4,250,000,000
Total MMIG06 SPOT										0.00	0	4,250,000,000

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 MMIG06										0.00	0	4,250,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.13526				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.56204				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.39000	102.81185	9.39000	102.78593				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.14113				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.64000	93.83434	9.64000	93.72663				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.58584				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.03000	103.70385	10.03000	103.67582				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.45814				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.00788				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.40954				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.98766				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.69658				0.00	280,000,000	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN17 SPOT										0.00	280,000,000	70,000,000
Total For MTN17										0.00	280,000,000	70,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.98434				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.60145				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.83759				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	100.69840				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	102.27278				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.33500	99.07438	9.33500	99.04941				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	105.27793				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.94055				0.00	280,000,000	70,000,000
Total MTN25 SPOT										0.00	280,000,000	70,000,000
Total For MTN25										0.00	280,000,000	70,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.07122				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.57088				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.18743				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN29 On 15/03/2027 Spot Bond					0.00000	101.39461				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.22374				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.06272				0.00	0	100,000,00
Total MTN31 SPOT										0.00	0	100,000,00
Total For MTN31										0.00	0	100,000,00
MTN32 On 13/09/2027 Spot Bond					0.00000	101.19105				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.52320				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	101.91371				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.39440				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.22937				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.39361				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.21624				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.21637				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.17441				0.00	0	
Total MWAR09 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	101.09658				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.54217				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.61599				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.68375				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.14000	102.18958	9.14000	102.16468				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.25000	102.71518	10.25000	102.68681				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.89779				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.70026				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.81653				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	101.68854				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.58769				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.68000	101.54656	8.68000	101.52311				0.00	0	

Contract 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			8.89000	102.42969	8.89000	102.40507				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.02000	107.11271	9.02000	107.08675				0.00	0	300,000,00
Total NBK17A SPOT										0.00	0	300,000,00
Total For NBK17A										0.00	0	300,000,00
NBK20 On 01/06/2026 Spot Bond			9.11500	107.06589	9.11500	107.03968				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.21500	107.25836	9.21500	107.23166				0.00	0	200,000,00
Total NBK21A SPOT										0.00	0	200,000,00
Total For NBK21A										0.00	0	200,000,00
NBK23 On 19/11/2025 Spot Bond			7.86800	110.74753	7.86800	110.72393				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			8.91000	111.84115	8.91000	111.81422				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	102.88011				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	97.83486	100.00000	97.58655				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	104.35585				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			8.83500	110.81764	8.83500	110.79117				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			7.90000	102.51981	7.90000	102.49815				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			8.98000	106.29575	8.98000	106.26996				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			8.71000	102.05353	8.71000	102.02950				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			8.48000	104.50175	8.48000	104.47778				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.61983				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.20861				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.03166				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	104.22907				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.04527				0.00	7,898,000,000	3,949,000,000
Total NBK43B SPOT										0.00	7,898,000,000	3,949,000,000
Total For NBK43B										0.00	7,898,000,000	3,949,000,000
NBK46 On 15/08/2025 Spot Bond					0.00000	101.84978				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.18677				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	101.68862				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50 On 09/11/2025 Spot Bond					0.00000	101.96179				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	101.59156				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	101.66496				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.61542				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55 On 01/08/2024 Spot Bond					0.00000	102.06188				0.00	840,000,000	210,000,00
Total NBK56 SPOT										0.00	840,000,000	210,000,00
Total For NBK56										0.00	840,000,000	210,000,00
NBK55 On 01/08/2026 Spot Bond					0.00000	101.84008				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBK55 On 01/08/2029 Spot Bond					0.00000	101.38075				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBK56 On 24/02/2025 Spot Bond					0.00000	101.17607				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBK56 On 24/02/2027 Spot Bond					0.00000	100.94744				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBK56 On 15/04/2024 Spot Bond					0.00000	100.03894				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBK56 On 21/02/2026 Spot Bond					0.00000	101.04345				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBK56 On 15/04/2028 Spot Bond					0.00000	100.28603				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NBK56 On 21/02/2028 Spot Bond					0.00000	101.09079				0.00	0	

Contract 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	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.14406				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.15333				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.36619				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			10.23500	101.02275	10.23500	100.99535				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49195				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.89000	101.16678	9.89000	101.14025				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.49492				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.49949				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.50541				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.91273				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	100.91273			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.14888			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.39896			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.75243			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.79653			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.21019			0.00	0	27,700,00
Total NGL08 SPOT									0.00	0	27,700,00
Total For NGL08									0.00	0	27,700,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.32790			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.30885			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.25988			0.00	0	
Total NGL11 SPOT									0.00	0	
Total For NGL11									0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	103.87827			0.00	0	23,700,00
Total NGLT1B SPOT									0.00	0	23,700,00
Total For NGLT1B									0.00	0	23,700,00
NGT10: On 25/03/2024 Spot Bond					0.00000	102.25071			0.00	0	
Total NGT103 SPOT									0.00	0	
Total For NGT103									0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	103.44193			0.00	0	33,700,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT104 SPOT										0.00	0	33,700,00
Total For NGT104										0.00	0	33,700,00
NGT10 On 22/05/2025 Spot Bond					0.00000	103.64254				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.42572				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.03489				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.32108				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	101.96118				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	101.90609				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	102.35721				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	100.84004				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.75099				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	100.77987				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.35998				0.00	0	4,810,000,00
Total NHM016 SPOT										0.00	0	4,810,000,00
Total For NHM016										0.00	0	4,810,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	101.58698				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.04296				0.00	280,000,000	70,000,000
Total NHM019 SPOT										0.00	280,000,000	70,000,000
Total For NHM019										0.00	280,000,000	70,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	102.82441				0.00	0	6,374,900,000
Total NHM020 SPOT										0.00	0	6,374,900,000
Total For NHM020										0.00	0	6,374,900,000
NHM02 On 26/11/2026 Spot Bond					0.00000	103.39910				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.50582				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.70983				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.56000	5.56000	5.56000	230.99197				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.48000	4.48000	4.48000	216.20186				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.15500	4.15500	4.15500	165.75125				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.93000	4.93000	4.93000	115.76479				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.36000	5.36000	5.36000	118.17419				0.00	0	
Total NI38 SPOT										0.00	0	

Contract 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 NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.26000	4.26000	4.26000	165.44875				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	276.99011	3.45000	276.97269				0.00	0	914,800,00
Total NILB12 SPOT										0.00	0	914,800,00
Total For NILB12										0.00	0	914,800,00
NILB13 On 31/01/2025 Spot Bond			4.06000	4.06000	4.06000	166.02557				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.12500	4.12500	4.12500	219.74455				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.27000	218.30796	4.27000	218.28957				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.38000	92.04892	5.38000	117.89760				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.26393				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	146.41519				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.11800				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.48812				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.29995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.81788				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.23143				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.59015				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.19024				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.76414				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.58350				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.10175				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.55496				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.79955				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.40459				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	100.69356				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.38168				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.12643				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	100.85663				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.39816				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.50741				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.64198				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.50741				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.24706				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	95.40746				0.00	0	
Total NN120 SPOT										0.00	0	
Total For NN120										0.00	0	
NN162 On 01/07/2033 Spot Bond					0.00000	94.72400				0.00	0	
Total NN162 SPOT										0.00	0	
Total For NN162										0.00	0	
NN163 On 21/06/2027 Spot Bond					0.00000	100.50594				0.00	0	
Total NN163 SPOT										0.00	0	

Contract 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 NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.48188				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.27000	10.27000	10.27000	102.50897				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.66500	9.66500	9.66500	104.82783				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.69000	9.69000	9.69000	103.51301				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.12517				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	105.91867				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	140.90000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	130.19000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	143.61000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	141.31000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	138.21979				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.90962				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09 On 17/08/2023 Spot Bond					0.00000	101.15385				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.90051				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	100.90677				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09 On 13/06/2023 Spot Bond					0.00000	100.56884				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	

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 20/06/2023 Spot Bond					0.00000	100.50455				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09(On 20/06/2023 Spot Bond					0.00000	100.50455				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09(On 27/06/2023 Spot Bond					0.00000	100.26464				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09(On 29/03/2028 Spot Bond					0.00000	100.26545				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10(On 30/03/2028 Spot Bond					0.00000	100.24054				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10(On 03/07/2023 Spot Bond					0.00000	100.18756				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	124.89223				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	88.66788				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	101.26480				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	101.17097				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2(On 22/05/2053 Spot Bond					0.00000	101.20296				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1(On 22/05/2052 Spot Bond					0.00000	101.21596				0.00	0	
Total NQ1B10 SPOT										0.00	0	

Contract 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 NQ1B10									0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.53191			0.00	0	
Total NQ1B17 SPOT									0.00	0	
Total For NQ1B17									0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.22307			0.00	0	
Total NQ1B20 SPOT									0.00	0	
Total For NQ1B20									0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.29389			0.00	0	
Total NQ1B21 SPOT									0.00	0	
Total For NQ1B21									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.24194			0.00	0	
Total NQ1C10 SPOT									0.00	0	
Total For NQ1C10									0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.27762			0.00	0	
Total NQ1C17 SPOT									0.00	0	
Total For NQ1C17									0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.07944			0.00	0	
Total NQF1D5 SPOT									0.00	0	
Total For NQF1D5									0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.70000	214.46001	4.70000	214.43925			0.00	0	
Total NRA023 SPOT									0.00	0	
Total For NRA023									0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.00000	109.59165	11.00000	109.55942			0.00	0	420,000,00
Total NRA028 SPOT									0.00	0	420,000,00
Total For NRA028									0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	17.38429	100.00000	17.34561			0.00	0	
Total NRA028/R186 SPOT									0.00	0	
Total For NRA028/R186									0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.24722			0.00	0	
Total NTC26 SPOT									0.00	0	
Total For NTC26									0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.69872			0.00	0	
Total NTC27 SPOT									0.00	0	
Total For NTC27									0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.18843			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.74196				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.44520				0.00	280,000,000	70,000,000
Total NTC34 SPOT										0.00	280,000,000	70,000,000
Total For NTC34										0.00	280,000,000	70,000,000
NTC35 On 07/09/2025 Spot Bond					0.00000	100.84810				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.14459				0.00	0	600,000,000
Total NTC36 SPOT										0.00	0	600,000,000
Total For NTC36										0.00	0	600,000,000
NTC37 On 12/10/2027 Spot Bond					0.00000	99.97500				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.42424				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.32751				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.50255				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.16000	105.61268	8.16000	105.58973				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML10 On 14/09/2025 Spot Bond			8.64000	106.68716	8.64000	106.66263				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.27102				0.00	3,200,000,000	1,000,000,000
Total OML11 SPOT										0.00	3,200,000,000	1,000,000,000
Total For OML11										0.00	3,200,000,000	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
OML12 On 12/11/2025 Spot Bond					0.00000	103.23058				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.38976				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	100.97843				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	101.72749				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	101.03088				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS02 On 13/12/2027 Spot Bond					0.00000	101.24274				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.67054				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.95744				0.00	280,000,000	70,000,000
Total PEP03 SPOT										0.00	280,000,000	70,000,000
Total For PEP03										0.00	280,000,000	70,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	102.60573				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	100.78265				0.00	560,000,000	140,000,000
Total PEP05 SPOT										0.00	560,000,000	140,000,000
Total For PEP05										0.00	560,000,000	140,000,000
PEP06 On 06/03/2028 Spot Bond					0.00000	100.79719				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.00018				0.00	0	
Total PMM57 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.03866				0.00	280,000,000	70,000,00
Total PMM58 SPOT										0.00	280,000,000	70,000,00
Total For PMM58										0.00	280,000,000	70,000,00
PMM59 On 28/02/2025 Spot Bond					0.00000	101.01025				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.02739				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.37500	109.83652	8.49000	109.43845			069,456,096,162,500.00	1,306,800,727,900	1,286,571,287,80	
Total R186 SPOT									19,456,096,162,500.00	306,800,727,900	286,571,287,80	
Total For R186									19,456,096,162,500.00	306,800,727,900	286,571,287,80	
R197 On 07/12/2023 Spot Bond			3.18000	334.22146	3.05000	334.47823			050,591,200,000,000.00	644,840,000,000	552,949,999,90	
Total R197 SPOT									10,591,200,000,000.00	644,840,000,000	552,949,999,90	
Total For R197									10,591,200,000,000.00	644,840,000,000	552,949,999,90	
R202 On 07/12/2033 Spot Bond			4.56000	251.57146	4.56000	251.54813			65,289,213,600,000.00	14,317,810,000	96,044,801,00	
Total R202 SPOT									15,289,213,600,000.00	14,317,810,000	96,044,801,00	
Total For R202									15,289,213,600,000.00	14,317,810,000	96,044,801,00	
R2030 On 31/01/2030 Spot Bond			9.75500	92.96606	9.85000	92.50371			661,526,820,734,500.00	2,630,602,441,900	1,671,844,723,00	
Total R2030 SPOT									1,526,820,734,500.00	630,602,441,900	671,844,723,00	
Total For R2030									1,526,820,734,500.00	630,602,441,900	671,844,723,00	
R2032 On 31/03/2032 Spot Bond			10.41500	87.84060	10.49500	87.39678			392,437,219,831,000.00	1,189,864,351,400	1,605,753,577,40	
Total R2032 SPOT									12,437,219,831,000.00	189,864,351,400	605,753,577,40	
Total For R2032									12,437,219,831,000.00	189,864,351,400	605,753,577,40	
R2035 On 28/02/2035 Spot Bond			11.09000	86.58154	11.11500	86.41029			252,211,691,666,000.00	1,735,997,447,400	1,326,422,229,10	
Total R2035 SPOT									12,211,691,666,000.00	735,997,447,400	326,422,229,10	
Total For R2035									12,211,691,666,000.00	735,997,447,400	326,422,229,10	
R2037 On 31/01/2037 Spot Bond			11.37000	81.88219	11.37000	81.85718			725,841,307,600,000.00	2,086,705,480,000	1,698,159,569,10	
Total R2037 SPOT									15,841,307,600,000.00	886,705,480,000	698,159,569,10	
Total For R2037									15,841,307,600,000.00	886,705,480,000	698,159,569,10	
R2040 On 31/01/2040 Spot Bond			11.59500	82.72216	11.56500	82.88349			217,883,844,789,000.00	794,987,826,200	1,024,715,363,30	
Total R2040 SPOT									17,883,844,789,000.00	794,987,826,200	1,024,715,363,30	
Total For R2040									17,883,844,789,000.00	794,987,826,200	1,024,715,363,30	
R2044 On 31/01/2044 Spot Bond			11.65000	79.15452	11.64500	79.16129			066,728,900,000,000.00	1,722,466,000,000	1,501,090,045,10	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2044 SPOT										6,728,900,000,000.00	722,466,000,000	501,090,045,10
Total For R2044										6,728,900,000,000.00	722,466,000,000	501,090,045,10
R2048 On 28/02/2048 Spot Bond			11.61000	77.85226	11.61500	77.79614				398,761,304,381,000.00	3,996,448,002,100	1,196,545,482,10
Total R2048 SPOT										18,761,304,381,000.00	996,448,002,100	196,545,482,10
Total For R2048										18,761,304,381,000.00	996,448,002,100	196,545,482,10
R2053 On 31/03/2053 Spot Bond			100.00000	11.93823	100.00000	100.00000				850,000,000,000,000.00	48,500,000,000	48,500,000,00
Total R2053 SPOT										0,000,000,000,000.00	48,500,000,000	48,500,000,00
Total For R2053										0,000,000,000,000.00	48,500,000,000	48,500,000,00
R209 On 31/03/2036 Spot Bond			11.11500	67.19468	11.13000	67.09782				261,110,622,000,000.00	563,302,800,000	725,294,918,40
Total R209 SPOT										1,110,622,000,000.00	563,302,800,000	725,294,918,40
Total For R209										1,110,622,000,000.00	563,302,800,000	725,294,918,40
R210 On 31/03/2028 Spot Bond			3.79000	223.16474	3.77000	223.35394				222,635,959,600,000.00	322,595,240,000	292,100,677,80
Total R210 SPOT										2,635,959,600,000.00	322,595,240,000	292,100,677,80
Total For R210										2,635,959,600,000.00	322,595,240,000	292,100,677,80
R213 On 28/02/2031 Spot Bond			10.16000	83.93984	10.25500	83.46779				045,323,093,984,000.00	693,437,312,400	1,219,311,543,90
Total R213 SPOT										15,323,093,984,000.00	693,437,312,400	219,311,543,90
Total For R213										15,323,093,984,000.00	693,437,312,400	219,311,543,90
R214 On 28/02/2041 Spot Bond			11.45000	63.41468	11.42500	63.52774				112,028,195,000,000.00	359,129,100,000	658,230,976,30
Total R214 SPOT										12,028,195,000,000.00	359,129,100,000	658,230,976,30
Total For R214										12,028,195,000,000.00	359,129,100,000	658,230,976,30
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.29506				0.00	500,000,000	500,000,00
Total RDFB15 SPOT										0.00	500,000,000	500,000,00
Total For RDFB15										0.00	500,000,000	500,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.72103				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.99099				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.81797				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.80840				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										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
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.53807				0.00	560,000,000	140,000,000
Total RDFB24 SPOT										0.00	560,000,000	140,000,000
Total For RDFB24										0.00	560,000,000	140,000,000
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.34487				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.63051				0.00	280,000,000	70,000,000
Total RDFB27 SPOT										0.00	280,000,000	70,000,000
Total For RDFB27										0.00	280,000,000	70,000,000
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.69701				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.20806				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.43966				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.45574				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.75154				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.75866				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	101.92223				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	97.66931				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.16463				0.00	0	
Total RED162 SPOT										0.00	0	

Contract 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 RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	101.76787				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	101.93674				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	102.48544				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.15491				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.97696				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	103.16985				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	103.48556				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.87513				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	102.25498				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	101.96703				0.00	560,000,000	140,000,000
Total RES52 SPOT										0.00	560,000,000	140,000,000
Total For RES52										0.00	560,000,000	140,000,000
RES53 On 20/09/2025 Spot Bond					0.00000	100.48983				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.94928				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.80323				0.00	840,000,000	210,000,000
Total RES60 SPOT										0.00	840,000,000	210,000,000
Total For RES60										0.00	840,000,000	210,000,000
RES61 On 15/12/2027 Spot Bond					0.00000	100.60230				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.37812				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.58154				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.46625				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.46448				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.48874				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.48283				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.51535				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.50944				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.58028				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.57438				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	102.11742				0.00	0	200,000,00
Total RN2027 SPOT										0.00	0	200,000,00
Total For RN2027										0.00	0	200,000,00
RW23 On 10/12/2023 Spot Bond			9.42000	103.24600	9.42000	103.21988				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.35000	98.90590	11.35000	98.87592				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.55500	98.44875	11.55500	98.41838				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	100.78363				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.53000	99.46765	10.53000	99.43961				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24/JIBAR 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	101.81151				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.14027				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.20500	106.32118	9.20500	106.29474				0.00	0	
Total SBS20 SPOT										0.00	0	

Contract 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 SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.80821				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.81000	102.47479	8.81000	102.45039				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.21500	100.41113	9.21500	100.38615				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.49000	104.22367	9.49000	104.19714				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.18000	101.85687	9.18000	101.83203				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.12500	101.75184	9.12500	101.72677				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.16000	99.75803	10.16000	99.73072				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.14500	107.79311	9.14500	107.76649				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.58500	108.99098	9.58500	108.96280				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.11000	9.11000	9.11000	102.37057				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	104.13035				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.16919				0.00	0	8,900,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS53 SPOT										0.00	0	8,900,000,00
Total For SBS53										0.00	0	8,900,000,00
SBS57 On 12/06/2024 Spot Bond					0.00000	101.62779				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.07869				0.00	0	14,000,000,00
Total SBS58 SPOT										0.00	0	14,000,000,00
Total For SBS58										0.00	0	14,000,000,00
SBS62 On 31/01/2024 Spot Bond					0.00000	102.05284				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.42326				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.55870				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.60381				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	100.84993				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.51676				0.00	0	30,000,00
Total SBS68 SPOT										0.00	0	30,000,00
Total For SBS68										0.00	0	30,000,00
SBS69 On 02/12/2034 Spot Bond					0.00000	100.94381				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.99280				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.74179				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS72 On 02/02/2029 Spot Bond					0.00000	101.10029				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	102.05950				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	102.46409				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.38281				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.16658				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	100.90765				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.53993				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.60500	9.60500	9.60500	99.94678				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.95000	332.60571	3.95000	332.58030				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.31000	5.31000	5.31000	235.93623				0.00	0	969,700,00
Total SBSI14 SPOT										0.00	0	969,700,00
Total For SBSI14										0.00	0	969,700,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.02354				0.00	0	8,807,000,00
Total SBSS01 SPOT										0.00	0	8,807,000,00
Total For SBSS01										0.00	0	8,807,000,00
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.43587				0.00	0	
Total SBSS02 SPOT										0.00	0	

Contract 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 SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.67521				0.00	9,272,619,900	5,000,000,00
Total SBT103 SPOT										0.00	9,272,619,900	5,000,000,00
Total For SBT103										0.00	9,272,619,900	5,000,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	104.50176				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	103.59900				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	102.72090				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	102.39394				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10 On 31/12/2027 Spot Bond					0.00000	100.59516				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20 On 03/12/2023 Spot Bond					0.00000	101.66844				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20 On 03/12/2023 Spot Bond			9.37500	104.31043	9.37500	104.28418				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20 On 16/04/2024 Spot Bond					0.00000	99.78844				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20 On 31/01/2025 Spot Bond					0.00000	102.80584				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT20 On 25/06/2025 Spot Bond					0.00000	104.58161				0.00	0	60,200,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT207 SPOT										0.00	0	60,200,00
Total For SBT207										0.00	0	60,200,00
SBT207 On 28/11/2025 Spot Bond					0.00000	103.39146				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT208 On 29/06/2026 Spot Bond					0.00000	101.54536				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.00095				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.77043				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.44000	97.05137	9.44000	97.02664				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.57454				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.36606				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.35109				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.39576				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.42583				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.41086				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.38096				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.42561				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.45569				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.44819				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.44068				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.48529				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.21500	100.00000	9.21500	99.97476				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.02074				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	101.76499				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			390,000,000,000,000.00	53,900,000,000	100,000,000,000	
Total SNT07 SPOT									10,000,000,000,000.00	53,900,000,000	100,000,000,000	
Total For SNT07									10,000,000,000,000.00	53,900,000,000	100,000,000,000	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.16247				0.00	280,000,000	70,000,000
Total SOL01 SPOT										0.00	280,000,000	70,000,000
Total For SOL01										0.00	280,000,000	70,000,000
SOL02 On 17/10/2027 Spot Bond					0.00000	100.35885				0.00	0	
Total SOL02 SPOT										0.00	0	

Contract 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 SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.62257				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.10835				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.12428				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.10967				0.00	840,000,000	210,000,00
Total SPDA16 SPOT										0.00	840,000,000	210,000,00
Total For SPDA16										0.00	840,000,000	210,000,00
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.12813				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.84798				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.23532				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	100.96581				0.00	200,000,000	100,000,00
Total SPG007 SPOT										0.00	200,000,000	100,000,00
Total For SPG007										0.00	200,000,000	100,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	100.32419				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.49493				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.17719				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	100.23358				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	99.97624				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.21369				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.61298				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.93370				0.00	0	20,000,000.00
Total SSA08 SPOT										0.00	0	20,000,000.00
Total For SSA08										0.00	0	20,000,000.00
SSN01 On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	163.62020				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.46500	109.54442	8.46500	109.51946				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.74500	85.93944	9.74500	85.91722				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.03073				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.51279				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			8.92000	100.39474	8.92000	100.37068				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.31000	118.88254	5.31000	118.86905				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 09/02/2027 Spot Bond					0.00000	100.60328				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.80714				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.47326				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			4.08000	4.08000	4.08000	332.30775				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.30500	4.30500	4.30500	165.31932				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.51000	5.51000	5.51000	116.11843				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.88000	4.88000	4.88000	116.08383				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.95000	4.95000	4.95000	211.61181				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.01719				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00468				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.62361				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.61341				0.00	0	
Total SSN074 SPOT										0.00	0	

Contract 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 SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	107.68117				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	100.88870				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	100.49197				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	99.94799				0.00	0	202,300,00
Total SSN078 SPOT										0.00	0	202,300,00
Total For SSN078										0.00	0	202,300,00
SSN078 On 27/08/2024 Spot Bond					0.00000	101.05890				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN081 On 12/09/2025 Spot Bond					0.00000	100.70514				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN082 On 05/11/2023 Spot Bond					0.00000	101.60979				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.43500	5.43500	5.43500	233.44839				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	99.63009				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.24033				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 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	
SSN098 On 07/06/2023 Spot Bond					0.00000	100.83926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10(On 31/01/2030 Spot Bond			10.51500	89.53655	10.51500	89.51122				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	100.49999				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			4.93000	211.82641	4.93000	211.80483				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.51000	231.99822	5.51000	231.97078				0.00	0	2,110,800,00
Total SSN105 SPOT										0.00	0	2,110,800,00
Total For SSN105										0.00	0	2,110,800,00
SSN111(On 31/03/2024 Spot Bond					0.00000	95.02898				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/06/2023 Spot Bond					0.00000	100.67219				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	100.87931				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.22788				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	97.96996				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	98.35378				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.21000	7.21000	7.21000	101.09466				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN16: On 08/06/2023 Spot Bond					0.00000	100.71924				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.53208				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	104.30471				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.64393	113.11779	4.64393	113.10712				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.63740	48.07051	4.63740	115.69081				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.38709				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	100.68111				0.00	1,960,000,000	490,000,000
Total SSN180 SPOT										0.00	1,960,000,000	490,000,000
Total For SSN180										0.00	1,960,000,000	490,000,000
SSN18: On 18/02/2024 Spot Bond					0.00000	101.10263				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	101.63794				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	101.14668				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.05650				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.05650				0.00	0	
Total SSN187 SPOT										0.00	0	

Contract 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 SSN187										0.00	0	
SSN187 On 23/05/2023 Spot Bond					0.00000	101.02291				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN188 On 23/05/2023 Spot Bond					0.00000	101.02291				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN189 On 30/05/2023 Spot Bond					0.00000	100.89823				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN190 On 14/06/2023 Spot Bond					0.00000	100.56419				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN191 On 15/06/2023 Spot Bond					0.00000	100.54779				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN192 On 15/06/2023 Spot Bond					0.00000	100.54779				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN193 On 20/06/2023 Spot Bond					0.00000	100.42965				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN194 On 20/09/2023 Spot Bond					0.00000	100.42368				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.29813				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST201 On 31/08/2027 Spot Bond					0.00000	102.34618				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST202 On 03/03/2028 Spot Bond					0.00000	100.94865				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.70404				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.82772				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.98000	100.33246	8.98000	100.30838				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.18352				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.16993				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.11787				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.19436				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.14268				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.88027				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.14268				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.11000	101.23819	7.11000	101.21865				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.62000	101.30475	7.62000	101.28383				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A11 On 21/08/2025 Spot Bond					0.00000	101.05598				0.00	120,000,000	30,000,00
Total T18A11 SPOT										0.00	120,000,000	30,000,00
Total For T18A11										0.00	120,000,000	30,000,00
T18A12 On 21/08/2025 Spot Bond					0.00000	101.12297				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.14939				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.14275				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.19000	102.20143	9.19000	102.17607				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.46354				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.58810				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.22368				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.04377				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.34478				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	100.74865				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.33441				0.00	0	10,000,000,00
Total TFS162 SPOT										0.00	0	10,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS162										0.00	0	10,000,000.00
TFS164 On 22/10/2024 Spot Bond					0.00000	101.97925				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	99.79716				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	99.90239				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.18102				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.24312				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.80718				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	100.90777				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.09150				0.00	280,000,000	70,000,000
Total TFS171 SPOT										0.00	280,000,000	70,000,000
Total For TFS171										0.00	280,000,000	70,000,000
TFS172 On 22/02/2027 Spot Bond					0.00000	101.18287				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.60212				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.71967				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS17€ On 13/03/2026 Spot Bond					0.00000	100.59830				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	100.61156				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.14292				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.39000	101.28148	8.39000	101.25849				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.14957				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.14558				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			5.66000	100.91688	5.66000	100.90132				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.17483				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.34872				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.22533				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.21603				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.27980				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.26253				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.50139				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.61402				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.54778				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.20242				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.18251				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.17587				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.25019				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.21967				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.21569				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.49402				0.00	0	
Total TH17D1 SPOT										0.00	0	

Contract 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 TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.44503				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.41457				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.06708				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.17595				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.99300				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.26888				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.24233				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.40150				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.37498				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.06849				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.06712				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.05000	101.66358	9.05000	101.63913				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.61485				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.89766				0.00	0	12,000,00
Total TL27 SPOT										0.00	0	12,000,00
Total For TL27										0.00	0	12,000,00
TL28 On 24/04/2025 Spot Bond			8.96000	104.91068	8.96000	104.88543				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	103.32194				0.00	640,000,000	160,000,00
Total TL29 SPOT										0.00	640,000,000	160,000,00
Total For TL29										0.00	640,000,000	160,000,00
TL30 On 10/06/2024 Spot Bond					0.00000	101.42166				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.37729				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.86782				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.78401				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.54000	105.34839	9.54000	105.32127				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	71.70600	100.00000	71.54555				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.64000	101.05287	9.64000	101.02660			134,960,000,000.00		14,000,000	1,686,829,80
Total TN25 SPOT									134,960,000,000.00		14,000,000	1,686,829,80
Total For TN25									134,960,000,000.00		14,000,000	1,686,829,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	24.06370	100.00000	24.00986			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			11.01000	96.20129	11.01000	96.17282		132,120,000,000.00		12,000,000	21,074,419,30
Total TN27 SPOT								132,120,000,000.00		12,000,000	21,074,419,30
Total For TN27								132,120,000,000.00		12,000,000	21,074,419,30
TN27/R On 14/11/2027 Spot Bond			100.00000	14.63230	100.00000	14.59956			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			10.78000	99.57677	10.78000	99.54790			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.41000	95.58138	11.41000	95.55240			0.00	0	910,000,00
Total TN30 SPOT									0.00	0	910,000,00
Total For TN30									0.00	0	910,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	113.97124	8.00000	113.94681			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.32200	96.24204	12.32200	96.21026			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.59500	87.16635	12.59500	87.13726		100,760,000,000.00		8,000,000	639,278,60
Total TN40 SPOT								100,760,000,000.00		8,000,000	639,278,60
Total For TN40								100,760,000,000.00		8,000,000	639,278,60
TN40/R On 09/10/2040 Spot Bond			10.75000	100.08587	10.75000	100.05723			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	101.64129			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.74255			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.89000	104.29334	5.89000	103.52543			0.00	0	
Total TNI33 SPOT									0.00	0	

Contract 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 TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.60925				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.46105				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.46740				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.47628				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.51000	102.62493	7.51000	102.60415				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	99.94850				0.00	112	4,066,22
Total TRA4A3 SPOT										0.00	112	4,066,22
Total For TRA4A3										0.00	112	4,066,22
TRA4A4 On 13/04/2024 Spot Bond			8.92000	100.26171	8.92000	100.23767				463,840.00	52	4,127,61
Total TRA4A4 SPOT										463,840.00	52	4,127,61
Total For TRA4A4										463,840.00	52	4,127,61
TRA4A7 On 13/04/2024 Spot Bond					0.00000	99.94850				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.52000	100.07101	8.52000	100.04808				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	98.90769				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	100.24636				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.50939				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.49165				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.60670				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.60670				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.37995				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	92.87844				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.19290				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.17205				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.71426				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	99.95831				0.00	0	
Total TWC432 SPOT										0.00	0	
Total For TWC432										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	99.95548				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	99.86721				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC43 On 17/04/2023 Spot Bond					0.00000	99.87455				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	101.55509				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.94584				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.85659				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.13263				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	100.75050				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.30095				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
UG26 On 09/03/2026 Spot Bond			10.81000	102.24233	10.81000	102.21309				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.31383				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.35836				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.33625				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.43327				0.00	0	
Total UU1A05 SPOT										0.00	0	

Contract 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 UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.30636				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.45566				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.24000	10.24000	10.24000	103.31135				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.45566				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.49149				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.64961				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.67943				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.63470				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	99.78391				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.19904				0.00	600,000,000	300,000,00
Total VKE14 SPOT										0.00	600,000,000	300,000,00
Total For VKE14										0.00	600,000,000	300,000,00
VKE16 On 14/02/2025 Spot Bond					0.00000	102.05376				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.96979				0.00	280,000,000	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE18 SPOT										0.00	280,000,000	70,000,000
Total For VKE18										0.00	280,000,000	70,000,000
VKE19 On 27/08/2025 Spot Bond					0.00000	101.36045				0.00	560,000,000	140,000,000
Total VKE19 SPOT										0.00	560,000,000	140,000,000
Total For VKE19										0.00	560,000,000	140,000,000
VKE20 On 27/08/2027 Spot Bond					0.00000	101.00297				0.00	0	0
Total VKE20 SPOT										0.00	0	0
Total For VKE20										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	100.41420				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
Total for SPOT										2.50e+017	22,795,520,717,743	450,611,716,800
Total for SPOT :										2.50e+017	795,520,717,743	450,611,716,800
Total Futures										2.50e+017	795,520,730,870	450,613,068,500
Total Options										0.00	0	124,770
Grand Total:										2.50e+017	795,520,730,870	450,613,193,330