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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/04/2023

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			12.15002	74.11524	12.11675	74.27134			0.00	0	
ES33 On 03/08/2023 Bond Future			12.28493	75.68565	12.25245	75.83502			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.42917	73.49647	12.39057	73.67039			0.00	0	
ES33 On 01/02/2024 Bond Future			12.55589	75.18384	12.53004	75.29800			0.00	0	
ES33 On 02/05/2024 Bond Future			12.69788	73.05952	12.67499	73.15852			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.60394	70.96269	12.56550	71.17063			0.00	0	
ES42 On 03/08/2023 Bond Future			12.73220	72.46631	12.69408	72.66906			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.86802	69.74255	12.82446	69.97008			0.00	0	
ES42 On 01/02/2024 Bond Future			12.98299	71.34467	12.94966	71.51609			0.00	0	
ES42 On 02/05/2024 Bond Future			13.11526	68.67123	13.08398	68.82929			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			168.50490	168.50490	168.47004	168.47004			0.00	0	5,25

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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	Open Interest
I2025	On	03/08/2023	Bond Future			170.30751	170.30751	170.24919	170.24919			0.00	0	5,10
I2025	On	02/11/2023	Bond Future			173.92472	173.92472	173.91364	173.91364			0.00	0	
I2025	On	01/02/2024	Bond Future			176.09719	176.09719	175.94049	175.94049			0.00	0	
I2025	On	02/05/2024	Bond Future			180.02133	180.02133	179.81845	179.81845			0.00	0	
Total I2025 Future												0.00	0	10,37
Total For I2025												0.00	0	10,37
I2029	On	04/05/2023	Bond Future			121.95580	121.95580	121.83618	121.83618			0.00	0	1,88
I2029	On	03/08/2023	Bond Future			124.53990	124.53990	124.40129	124.40129			0.00	0	1,88
I2029	On	02/11/2023	Bond Future			125.83962	125.83962	125.73353	125.73353			0.00	0	
I2029	On	01/02/2024	Bond Future			128.72618	128.72618	128.51108	128.51108			0.00	0	
I2029	On	02/05/2024	Bond Future			130.21027	130.21027	129.96116	129.96116			0.00	0	
Total I2029 Future												0.00	0	3,73
Total For I2029												0.00	0	3,73
I2033	On	04/05/2023	Bond Future			115.76786	115.76786	115.78006	115.78006			0.00	0	96
I2033	On	03/08/2023	Bond Future			118.22087	118.22087	118.21765	118.21765			0.00	0	7,00
I2033	On	02/11/2023	Bond Future			119.29363	119.29363	119.32388	119.32388			0.00	0	
I2033	On	01/02/2024	Bond Future			122.02997	122.02997	121.95981	121.95981			0.00	0	
I2033	On	02/05/2024	Bond Future			123.26855	123.26855	123.16914	123.16914			0.00	0	
Total I2033 Future												0.00	0	7,97
Total For I2033												0.00	0	7,97
I2038	On	04/05/2023	Bond Future			128.76260	128.76260	128.31854	128.31854			0.00	0	2,88
I2038	On	03/08/2023	Bond Future			129.50223	129.50223	129.03136	129.03136			0.00	0	2,11
I2038	On	02/11/2023	Bond Future			132.25254	132.25254	131.80863	131.80863			0.00	0	1,34
I2038	On	01/02/2024	Bond Future			133.24247	133.24247	132.67854	132.67854			0.00	0	
I2038	On	02/05/2024	Bond Future			136.21127	136.21127	135.60282	135.60282			0.00	0	
Total I2038 Future												0.00	0	6,41
Total For I2038												0.00	0	6,41
I2046	On	04/05/2023	Bond Future			112.58788	112.58788	111.72779	111.72779			0.00	0	10,24
I2046	On	03/08/2023	Bond Future			114.97351	114.97351	114.07994	114.07994			0.00	0	13,06
I2046	On	02/11/2023	Bond Future			115.30115	115.30115	114.42150	114.42150			0.00	0	4,23
I2046	On	01/02/2024	Bond Future			117.94648	117.94648	116.94914	116.94914			0.00	0	
I2046	On	02/05/2024	Bond Future			118.39909	118.39909	117.35418	117.35418			0.00	0	
Total I2046 Future												0.00	0	27,54
Total For I2046												0.00	0	27,54
I2050	On	04/05/2023	Bond Future			114.52613	114.52613	114.53748	114.53748			0.00	0	9,84
I2050	On	03/08/2023	Bond Future			114.73836	114.73836	114.73478	114.73478			0.00	0	9,63
I2050	On	02/11/2023	Bond Future			117.17527	117.17527	117.20417	117.20417			0.00	0	3,14
I2050	On	01/02/2024	Bond Future			117.58767	117.58767	117.52011	117.52011			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			120.20771	120.20771	120.11012	120.11012			0.00	0	
Total I2050 Future												0.00	0	22,62
Total For I2050												0.00	0	22,62
R186	On	04/05/2023	Bond Future			8.79236	109.18498	8.75836	109.29191		5.06	0.00	0	39,08
R186	On	03/08/2023	Bond Future			8.81916	106.16359	8.78703	106.25838		4.84	594,728,431.18	5,602	71,67
R186	On	02/11/2023	Bond Future			8.84580	108.39290	8.79951	108.52038		4.40	0.00	0	16,38
R186	On	01/02/2024	Bond Future			8.80541	105.54548	8.79029	105.58416		4.13	0.00	0	
R186	On	02/05/2024	Bond Future			8.78750	107.87340	8.78161	107.88729		3.67	0.00	0	
Total R186 Future												594,728,431.18	5,602	127,15
R186	On	04/05/2023	Bond Future	8.82	Call			574.57000	0.57457	498,740	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			380.81000	0.38081	411,910	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			593.58000	0.59358	516,640	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			368.43000	0.36843	398,420	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			612.89000	0.61289	534,860	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			356.37000	0.35637	385,270	5.55	0.00	0	
R186	On	04/05/2023	Bond Future		Call			9,291.91000	9.29191	9,184,980	4.82	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.82	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			56.60000	0.05660	39,400	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,319.58000	1.31958	1,409,310	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			304.94000	0.30494	318,440	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,066.88000	3.06688	2,985,410	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			300.50000	0.30050	313,820	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,090.90000	3.09090	3,009,230	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			295.98000	0.29598	309,100	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,042.77000	3.04277	2,961,480	5.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,461.98000	2.46198	2,373,730	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			850.40000	0.85040	889,630	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,481.20000	2.48120	2,392,650	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			842.60000	0.84260	881,530	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,018.33000	2.01833	1,937,930	4.72	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.15	Put			1,057.97000	1.05797	1,105,050	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,671.47000	4.67147	4,560,320	5.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			322.88000	0.32288	339,210	5.37	0.00	0	1,77
R186	On	02/11/2023	Bond Future	9.38	Call			2,442.81000	2.44281	2,354,870	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			858.26000	0.85826	897,800	4.83	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			960.43000	0.96043	970,470	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,799.84000	2.79984	2,771,110	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			953.55000	0.95355	963,500	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,763.61000	2.76361	2,735,040	4.64	0.00	0	

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	9.50	Put			967.37000	0.96737	977,480	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,781.70000	2.78170	2,753,060	4.65	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			773.92000	0.77392	767,700	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,637.80000	2.63780	2,645,470	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			782.93000	0.78293	776,670	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,622.69000	2.62269	2,630,320	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			765.37000	0.76537	759,180	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,653.37000	2.65337	2,661,070	3.46	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												594,728,431.18	5,602	130,98
R197	On	04/05/2023	Bond Future			336.30800	336.30800	336.09886	336.09886			0.00	0	30
R197	On	03/08/2023	Bond Future			334.32048	334.32048	334.06236	334.06236			0.00	0	
R197	On	02/11/2023	Bond Future			341.42115	341.42115	341.25272	341.25272			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			250.79918	250.79918	250.82478	250.82478			0.00	0	4,48
R202	On	03/08/2023	Bond Future			251.27265	251.27265	251.26540	251.26540			0.00	0	5,42
R202	On	02/11/2023	Bond Future			256.60950	256.60950	256.67355	256.67355			0.00	0	
R202	On	01/02/2024	Bond Future			257.46771	257.46771	257.32028	257.32028			0.00	0	
R202	On	02/05/2024	Bond Future			263.20483	263.20483	262.99156	262.99156			0.00	0	
Total R202 Future												0.00	0	9,91
Total For R202												0.00	0	9,91
R2030	On	04/05/2023	Bond Future			10.12905	91.93253	10.07018	92.19687		8.62	59,204,549.32	644	14,22
R2030	On	03/08/2023	Bond Future			10.21677	89.85033	10.15765	90.10778		8.79	57,863,612.52	644	89,40
R2030	On	02/11/2023	Bond Future			10.30070	91.73689	10.23228	92.02605		8.46	917,368.90	10	
R2030	On	01/02/2024	Bond Future			10.35528	89.81542	10.30229	90.03250		8.26	0.00	0	
R2030	On	02/05/2024	Bond Future			10.43469	91.79619	10.38423	91.99622		7.64	0.00	0	
Total R2030 Future												117,985,530.74	1,298	103,64
R2030	On	04/05/2023	Bond Future	12.57	Call			10,410.95000	10.41095	10,146,610	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call			6,644.90000	6.64490	6,380,550	12.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			1,910.12000	1.91012	2,139,100	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			8,336.86000	8.33686	8,072,510	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			0.05000	0.00005	0,040	12.93	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call			10,140.89000	10.14089	9,876,550	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			0.00000	0.00000	0,000	12.93	0.00	0	47
R2030	On	04/05/2023	Bond Future	10.54	Call			2,211.48000	2.21148	1,969,490	10.58	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			0.00000	0.00000	0,000	12.93	0.00	0	38
R2030	On	04/05/2023	Bond Future	10.65	Call			2,643.87000	2.64387	2,393,120	10.83	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	10.65	Put			82.47000	0.08247	96,060	10.83		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			5,494.16000	5.49416	5,229,980	12.16		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			3.34000	0.00334	3,500	12.16		0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			1,761.96000	1.76196	1,534,310	10.31		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			0.81000	0.00081	0,800	12.69		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			2,134.70000	2.13470	1,894,720	10.53		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			139.51000	0.13951	163,870	10.53		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,173.03000	2.17303	1,932,030	10.56		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			134.12000	0.13412	157,460	10.56		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			205.47000	0.20547	242,160	10.31		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			128.88000	0.12888	151,230	10.58		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			179.57000	0.17957	117,780	8.70		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			1,496.93000	1.49693	1,699,480	8.70		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			524.77000	0.52477	396,550	9.30		0.00	0	1.0%
R2030 On 04/05/2023 Bond Future	10.00	Put			841.17000	0.84117	977,290	9.30		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			0.00000	0.00000	0,000	6.21		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			4,836.05000	4.83605	5,100,390	6.21		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			42.50000	0.04250	22,840	8.12		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			2,281.94000	2.28194	2,526,620	8.12		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			87.06000	0.08706	51,700	8.38		0.00	0	4%
R2030 On 03/08/2023 Bond Future	12.59	Put			38.24000	0.03824	42,380	10.66		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Call			2,321.12000	2.32112	2,160,300	9.11		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Put			1,271.63000	1.27163	1,368,260	9.11		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			3,034.14000	3.03414	2,851,020	9.34		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.36	Call			5,397.91000	5.39791	5,171,540	10.03		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			918.13000	0.91813	992,460	9.34		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			5,326.85000	5.32685	5,101,320	10.01		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			349.77000	0.34977	381,690	10.01		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			339.67000	0.33967	370,750	10.03		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,904.65000	9.90465	9,651,340	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			11,005.35000	11.00535	10,750,060	10.66		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			19.06000	0.01906	21,220	10.66		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			5,362.41000	5.36241	5,136,450	10.02		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			344.74000	0.34474	376,230	10.02		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,836.39000	3.83639	3,639,680	9.12		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,390.13000	1.39013	1,482,580	9.12		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			1,100.04000	1.10004	1,006,310	8.22		0.00	0	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			3,960.13000	3.96013	4,155,560	8.22		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,968.90000	1.96890	1,831,660	8.51		0.00	0	8%
R2030 On 02/11/2023 Bond Future	11.57	Put			701.87000	0.70187	753,130	9.78		0.00	0	8%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R2030	On	02/11/2023	Bond Future	10.80	Call		3,779.68000	3.77968	3,584,340	9.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,415.28000	1.41528	1,509,100	9.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,808.12000	3.80812	3,612,090	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,659.40000	2.65940	2,811,320	8.51	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,402.78000	1.40278	1,495,910	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		6,149.82000	6.14982	5,911,920	9.78	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,167.34000	3.16734	3,281,970	8.31	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		5,335.74000	5.33574	5,175,240	9.30	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,317.58000	1.31758	1,374,160	9.30	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		5,453.02000	5.45302	5,291,090	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,342.19000	1.34219	1,267,650	8.01	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,410.25000	4.41025	4,552,790	8.01	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,937.92000	1.93792	1,843,300	8.22	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		3,481.65000	3.48165	3,604,110	8.22	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		723.41000	0.72341	756,690	9.87	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		2,207.98000	2.20798	2,105,530	8.31	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,482.31000	5.48231	5,320,030	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,270.70000	1.27070	1,325,500	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,511.65000	5.51165	5,349,030	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,261.41000	1.26141	1,315,870	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,735.16000	7.73516	7,551,360	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,280.05000	1.28005	1,335,200	9.33	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,097.63000	4.09763	4,218,410	7.37	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,798.16000	1.79816	1,718,450	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,073.09000	4.07309	4,193,410	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,815.03000	1.81503	1,734,840	7.39	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,049.02000	4.04902	4,168,860	7.39	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,781.74000	1.78174	1,702,490	7.37	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											117,985,530.74	1,298	118,44
R2032	On	04/05/2023	Bond Future			10.79482	86.54138	10.75613	86.73834	10.26	210,814,801.68	2,436	72,11
R2032	On	03/08/2023	Bond Future			10.89098	88.35362	10.85294	88.54300	10.71	215,229,418.32	2,436	101,68
R2032	On	02/11/2023	Bond Future			10.99264	86.04787	10.94778	86.26614	11.01	0.00	0	64,60
R2032	On	01/02/2024	Bond Future			11.06900	88.00405	11.03780	88.15253	10.35	0.00	0	
R2032	On	02/05/2024	Bond Future			11.16343	85.78320	11.13528	85.91402	10.14	0.00	0	
Total R2032 Future											426,044,220.00	4,872	238,37
R2032	On	04/05/2023	Bond Future	9.80	Call		0.01000	0.00001	0,000	7.38	0.00	0	50
R2032	On	04/05/2023	Bond Future	13.43	Call		12,312.17000	12.31217	12,115,210	15.62	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		0.00000	0.00000	0,000	15.62	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 Intert
R2032 On 04/05/2023 Bond Future	10.89	Call			1,164.26000	1.16426	1,014,500	11.53		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Call			1,794.45000	1.79445	1,620,550	12.04		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			263.44000	0.26344	286,500	12.04		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.69	Call			582.75000	0.58275	476,070	10.89		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			3,811.64000	3.81164	4,007,380	8.45		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			3,131.69000	3.13169	2,938,560	12.91		0.00	0	4:
R2032 On 04/05/2023 Bond Future	11.37	Put			75.73000	0.07573	79,560	12.91		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,130.63000	1.13063	982,670	11.50		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			502.14000	0.50214	551,140	11.50		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			54.56000	0.05456	34,600	9.52		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.89	Put			485.30000	0.48530	532,500	11.53		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			1,561.06000	1.56106	1,394,340	11.87		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			329.49000	0.32949	359,730	11.87		0.00	0	13,0:
R2032 On 04/05/2023 Bond Future	10.53	Put			1,435.45000	1.43545	1,565,970	10.36		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			429.15000	0.42915	340,040	10.66		0.00	0	4:
R2032 On 04/05/2023 Bond Future	10.62	Put			1,126.90000	1.12690	1,234,750	10.66		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			920.78000	0.92078	1,011,060	10.89		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.87	Call			1,097.44000	1.09744	951,320	11.47		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			519.46000	0.51946	570,300	11.47		0.00	0	
R2032 On 04/05/2023 Bond Future	9.80	Put			5,062.18000	5.06218	5,259,130	7.38		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			0.05000	0.00005	0,010	7.62		0.00	0	6,5:
R2032 On 04/05/2023 Bond Future	9.85	Put			4,787.96000	4.78796	4,984,880	7.62		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			2.17000	0.00217	0,950	8.45		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.30	Put			2,422.12000	2.42212	2,599,120	9.52		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			272.29000	0.27229	205,850	10.36		0.00	0	7:
R2032 On 03/08/2023 Bond Future	11.75	Put			679.50000	0.67950	711,740	11.89		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,040.46000	5.04046	4,882,930	11.90		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			670.67000	0.67067	702,520	11.90		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			211.08000	0.21108	189,790	10.02		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	11.90	Call			5,575.46000	5.57546	5,412,830	12.07		0.00	0	5,0:
R2032 On 03/08/2023 Bond Future	11.90	Put			557.61000	0.55761	584,360	12.07		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			881.52000	0.88152	819,150	10.28		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	9.60	Put			6,768.02000	6.76802	6,936,110	10.02		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			3,697.56000	3.69756	3,824,570	10.28		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,002.74000	5.00274	4,845,600	11.89		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,078.26000	5.07826	4,920,330	11.91		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			661.95000	0.66195	693,400	11.91		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,267.62000	2.26762	2,351,420	11.50		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,248.93000	2.24893	2,332,170	11.51		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			3,639.43000	3.63943	3,503,850	11.52		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2032	On	02/11/2023	Bond Future	11.24	Put		2,230.61000	2.23061	2,313,300	11.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		5,763.06000	5.76306	5,596,320	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,282.66000	1.28266	1,334,190	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,580.99000	3.58099	3,446,520	11.50	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,610.04000	3.61004	3,475,010	11.51	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		3,965.84000	3.96584	4,042,020	10.36	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,607.71000	5.60771	5,501,390	11.37	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,249.91000	8.24991	8,126,980	12.14	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,939.71000	1.93971	1,981,870	11.37	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,127.22000	1.12722	1,152,770	12.14	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call		1,251.07000	1.25107	1,206,250	9.87	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,336.30000	6.33630	6,439,960	9.87	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		2,628.79000	2.62879	2,556,490	10.36	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.84	Call		5,639.25000	5.63925	5,532,680	11.38	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		1,926.28000	1.92628	1,968,190	11.38	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,671.13000	5.67113	5,564,300	11.39	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		1,913.22000	1.91322	1,954,870	11.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,042.16000	5.04216	5,117,480	9.81	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,281.81000	2.28181	2,226,010	9.82	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,013.36000	5.01336	5,088,380	9.82	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,242.56000	2.24256	2,187,360	9.81	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,071.10000	5.07110	5,146,720	9.81	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,262.14000	2.26214	2,206,640	9.81	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											426,044,220.00	4,872	274,36
R2035	On	04/05/2023	Bond Future			11.33556	85.85591	11.31199	85.99020	12.06	0.00	0	27,63
R2035	On	03/08/2023	Bond Future			11.43800	87.65387	11.41557	87.77933	12.64	0.00	0	50,68
R2035	On	02/11/2023	Bond Future			11.54878	84.98717	11.52096	85.13992	12.82	0.00	0	99,90
R2035	On	01/02/2024	Bond Future			11.64141	86.91894	11.62607	87.00163	12.37	0.00	0	
R2035	On	02/05/2024	Bond Future			11.74093	84.32397	11.72879	84.38825	12.39	0.00	0	
Total R2035 Future											0.00	0	178,23
R2035	On	04/05/2023	Bond Future	9.85	Call		0.00000	0.00000	0,000	10.95	0.00	0	38
R2035	On	04/05/2023	Bond Future	9.85	Put		8,954.32000	8.95432	9,088,610	10.95	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,515.08000	4.51508	4,646,860	11.10	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		9,763.98000	9.76398	9,629,690	15.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		0.01000	0.00001	0,010	15.08	0.00	0	48
R2035	On	04/05/2023	Bond Future	11.80	Call		2,824.39000	2.82439	2,689,670	12.95	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		104.79000	0.10479	104,360	12.95	0.00	0	1,03
R2035	On	04/05/2023	Bond Future	11.87	Call		3,172.79000	3.17279	3,037,240	13.07	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
R2035 On 04/05/2023 Bond Future	11.87	Put			73.35000	0.07335	72,090	13.07		0.00	0	7
R2035 On 04/05/2023 Bond Future	12.46	Call			6,205.01000	6.20501	6,070,360	14.00		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			2.17000	0.00217	1,810	14.00		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			527.32000	0.52732	450,760	11.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			1,169.50000	1.16950	1,227,230	11.98		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Call			549.99000	0.54999	471,630	12.00		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,134.55000	1.13455	1,190,480	12.00		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			573.27000	0.57327	493,140	12.01		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,100.26000	1.10026	1,154,420	12.01		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			9.85000	0.00985	6,020	11.16		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,212.75000	4.21275	4,343,210	11.16		0.00	0	
R2035 On 04/05/2023 Bond Future	11.05	Call			258.50000	0.25850	208,930	11.76		0.00	0	7
R2035 On 04/05/2023 Bond Future	10.42	Call			1.49000	0.00149	0,770	10.96		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			5,313.40000	5.31340	5,446,970	10.96		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			6.06000	0.00606	3,550	11.10		0.00	0	7
R2035 On 04/05/2023 Bond Future	11.05	Put			1,771.70000	1.77170	1,856,420	11.76		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			462.93000	0.46293	391,790	11.94		0.00	0	48
R2035 On 04/05/2023 Bond Future	11.17	Put			1,278.31000	1.27831	1,341,460	11.94		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,266.94000	1.26694	1,293,970	13.72		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			4,436.38000	4.43638	4,337,630	13.74		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,252.12000	1.25212	1,278,830	13.74		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			4,359.91000	4.35991	4,261,790	13.71		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,281.76000	1.28176	1,309,100	13.71		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			4,398.17000	4.39817	4,299,740	13.72		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			6,311.90000	6.31190	6,418,630	11.94		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,125.64000	2.12564	2,056,840	12.38		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.42	Call			2,905.19000	2.90519	2,822,750	12.72		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,371.36000	4.37136	4,455,310	12.38		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,462.82000	3.46282	3,533,130	12.72		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			2,933.41000	2.93341	2,850,540	12.74		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,435.57000	3.43557	3,505,450	12.74		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,145.86000	1.14586	1,099,840	11.94		0.00	0	40
R2035 On 02/11/2023 Bond Future	12.85	Call			7,947.05000	7.94705	7,818,630	14.58		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,069.27000	1.06927	1,093,600	14.58		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			2,877.10000	2.87710	2,795,110	12.71		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,490.24000	3.49024	3,561,000	12.71		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			1,536.17000	1.53617	1,507,190	11.67		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,220.37000	7.22037	7,274,080	11.67		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			2,522.75000	2.52275	2,483,260	12.02		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Put			2,677.06000	2.67706	2,700,550	13.11		0.00	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
R2035	On	01/02/2024	Bond Future	12.19	Call		5.625.15000	5.62515	5,565,800	13.12		0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		5,316.65000	5.31665	5,359,850	12.02		0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,659.41000	2.65941	2,682,750	13.12		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,659.13000	5.65913	5,599,630	13.13		0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put		2,642.16000	2.64216	2,665,350	13.13		0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		10,267.31000	10.26731	10,194,290	14.55		0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,148.42000	1.14842	1,158,090	14.55		0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Call		5,591.51000	5.59151	5,532,310	13.11		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		2,924.00000	2.92400	2,892,020	12.13		0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		5,848.13000	5.84813	5,880,430	12.13		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		2,947.18000	2.94718	2,915,060	12.14		0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		5,815.74000	5.81574	5,847,900	12.14		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		2,970.11000	2.97011	2,937,840	12.15		0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		5,783.16000	5.78316	5,815,170	12.15		0.00	0	
Total R2035 Option												0.00	0	8,38
Total For R2035												0.00	0	186,61
R2037	On	04/05/2023	Bond Future			11.62699	81.07601	11.59848	81.23868		13.01	0.00	0	35,56
R2037	On	03/08/2023	Bond Future			11.73933	78.51600	11.71165	78.67117		14.37	0.00	0	120,74
R2037	On	02/11/2023	Bond Future			11.84730	80.16445	11.81439	80.34601		13.87	0.00	0	
R2037	On	01/02/2024	Bond Future			11.93767	77.73001	11.91617	77.84676		14.20	0.00	0	
R2037	On	02/05/2024	Bond Future			12.04431	79.44392	12.02551	79.54436		13.74	0.00	0	
Total R2037 Future												0.00	0	156,30
R2037	On	04/05/2023	Bond Future	11.30	Put		1,956.97000	1.95697	2,069,910	12.67		0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		2,140.12000	2.14012	1,986,780	13.77		0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		223.49000	0.22349	232,820	13.77		0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		10,911.93000	10.91193	10,749,260	16.40		0.00	0	
R2037	On	04/05/2023	Bond Future	13.73	Put		0.00000	0.00000	0,000	16.40		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.31	Call		236.34000	0.23634	184,710	12.69		0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		223.88000	0.22388	174,150	12.67		0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		1,910.47000	1.91047	2,021,510	12.69		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		249.29000	0.24929	195,750	12.71		0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		1,864.52000	1.86452	1,973,650	12.71		0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		1,461.49000	1.46149	1,323,120	13.49		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.78	Put		434.15000	0.43415	458,450	13.49		0.00	0	
R2037	On	04/05/2023	Bond Future	10.95	Call		19.72000	0.01972	12,310	12.15		0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		3,856.82000	3.85682	4,012,080	12.15		0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		37.91000	0.03791	25,130	12.26		0.00	0	40
R2037	On	04/05/2023	Bond Future	11.03	Put		3,387.10000	3.38710	3,536,990	12.26		0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		1,587.55000	1.58755	1,630,640	15.40		0.00	0	

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		3,867.68000	3.86768	3,755,160	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,569.76000	1.56976	1,612,410	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		179.88000	0.17988	165,000	13.04	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		8,727.06000	8.72706	8,867,350	13.04	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		3,903.94000	3.90394	3,790,970	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,552.31000	1.55231	1,594,510	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		837.19000	0.83719	790,110	13.62	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		4,985.96000	4.98596	5,094,050	13.62	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		3,831.70000	3.83170	3,719,620	15.40	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		3,959.54000	3.95954	4,051,650	13.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		2,539.13000	2.53913	2,450,730	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,020.37000	4.02037	4,113,530	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		2,565.39000	2.56539	2,476,460	13.63	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		3,989.86000	3.98986	4,082,490	13.63	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		2,591.78000	2.59178	2,502,330	13.64	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,058.69000	3.05869	3,097,640	14.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		5,242.08000	5.24208	5,164,050	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,039.14000	3.03914	3,077,860	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		5,176.96000	5.17696	5,099,380	14.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,078.37000	3.07837	3,117,540	14.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		5,209.48000	5.20948	5,131,680	14.90	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		2,942.32000	2.94232	2,895,800	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,167.52000	6.16752	6,221,440	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		2,964.61000	2.96461	2,917,860	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,133.11000	6.13311	6,186,800	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		2,920.45000	2.92045	2,874,130	13.26	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,202.40000	6.20240	6,256,520	13.26	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											0.00	0	162,50
R2040	On	04/05/2023	Bond Future			11.87235	81.72424	11.83882	81.92634	13.88	0.00	0	20,20
R2040	On	03/08/2023	Bond Future			11.98761	78.92738	11.95465	79.12264	15.38	0.00	0	136,80
R2040	On	02/11/2023	Bond Future			12.09826	80.58445	12.06009	80.80711	14.86	0.00	0	2
R2040	On	01/02/2024	Bond Future			12.19246	77.90923	12.16490	78.06757	15.28	0.00	0	
R2040	On	02/05/2024	Bond Future			12.30187	79.62696	12.27660	79.76991	14.93	0.00	0	
Total R2040 Future											0.00	0	157,00
R2040	On	04/05/2023	Bond Future	10.17	Call		0.00000	0.00000	0,000	12.66	0.00	0	30
R2040	On	04/05/2023	Bond Future	10.17	Put		11,166.46000	11.16646	11,368,560	12.66	0.00	0	40
R2040	On	04/05/2023	Bond Future	13.45	Put		0.19000	0.00019	0,150	16.97	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.43	Call		130.32000	0.13032	93,300	13.32	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 04/05/2023 Bond Future	12.05	Put			421.32000	0.42132	452,540	14.43		0.00	0	68
R2040 On 04/05/2023 Bond Future	11.03	Call			5.17000	0.00517	2,710	12.74		0.00	0	68
R2040 On 04/05/2023 Bond Future	10.92	Put			5,868.46000	5.86846	6,069,720	12.60		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			5,391.04000	5.39104	5,188,480	15.79		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			12.12000	0.01212	11,660	15.79		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			8,863.15000	8.86315	8,661,010	16.97		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			122.40000	0.12240	87,110	13.30		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,716.26000	2.71626	2,883,070	13.30		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,660.72000	2.66072	2,825,800	13.32		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			175.92000	0.17592	129,580	13.40		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,390.14000	2.39014	2,545,900	13.40		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			1,680.83000	1.68083	1,509,950	14.43		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			0.14000	0.00014	0,050	12.39		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			7,163.84000	7.16384	7,365,850	12.39		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			1.57000	0.00157	0,730	12.60		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			5,134.88000	5.13488	5,334,520	12.74		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			114.89000	0.11489	81,270	13.28		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,772.30000	2.77230	2,940,780	13.28		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			1,990.61000	1.99061	2,055,140	16.23		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			3,526.99000	3.52699	3,397,500	16.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,033.86000	2.03386	2,099,630	16.20		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			3,562.82000	3.56282	3,432,710	16.22		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,012.13000	2.01213	2,077,280	16.22		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			3,598.80000	3.59880	3,468,070	16.23		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			2,231.84000	2.23184	2,136,920	14.32		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,995.29000	4.99529	5,123,030	14.32		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			2,182.69000	2.18269	2,089,070	14.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,069.68000	5.06968	5,198,720	14.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			2,207.08000	2.20708	2,112,810	14.31		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,032.26000	5.03226	5,160,650	14.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,830.49000	3.83049	3,892,460	15.72		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			4,860.33000	4.86033	4,763,630	15.74		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,806.41000	3.80641	3,868,050	15.74		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			4,795.56000	4.79556	4,699,520	15.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,854.44000	3.85444	3,916,740	15.71		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			4,828.04000	4.82804	4,731,670	15.72		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,114.71000	3.11471	3,051,670	14.56		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,038.68000	7.03868	7,118,590	14.56		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,138.69000	3.13869	3,075,350	14.57		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,001.55000	7.00155	7,081,160	14.57		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 02/05/2024 Bond Future	11.60	Call			3.09082000	3.09082	3,028,070	14.55		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7.07598000	7.07598	7,156,180	14.55		0.00	0	
Total R2040 Option										0.00	0	3.95
Total For R2040										0.00	0	161.08
R2044 On 04/05/2023 Bond Future			11.94175	78.02376	11.90314	78.25820		14.84		0.00	0	30.44
R2044 On 03/08/2023 Bond Future			12.05309	75.27461	12.01477	75.50347		16.48		0.00	0	81.46
R2044 On 02/11/2023 Bond Future			12.15971	76.85495	12.11622	77.11088		15.94		0.00	0	
R2044 On 01/02/2024 Bond Future			12.25062	74.22017	12.21692	74.41569		16.29		0.00	0	
R2044 On 02/05/2024 Bond Future			12.35558	75.85658	12.32378	76.03838		15.46		0.00	0	
Total R2044 Future										0.00	0	111.90
R2044 On 04/05/2023 Bond Future	11.41	Call			81.62000	0.08162	54,080	14.20		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,186.02000	3.18602	3,392,920	14.20		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			1,460.07000	1.46007	1,588,980	14.84		0.00	0	4.42
R2044 On 04/05/2023 Bond Future	12.00	Call			1,255.76000	1.25576	1,085,040	15.33		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			669.91000	0.66991	733,630	15.33		0.00	0	4.42
R2044 On 04/05/2023 Bond Future	12.25	Call			2,321.43000	2.32143	2,109,140	15.84		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			87.33000	0.08733	58,260	14.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			3,126.69000	3.12669	3,332,060	14.22		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			93.33000	0.09333	62,680	14.24		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			258.06000	0.25806	280,210	15.84		0.00	0	1.75
R2044 On 04/05/2023 Bond Future	11.43	Put			3,067.74000	3.06774	3,271,530	14.24		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			518.10000	0.51810	412,570	14.84		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,707.65000	2.70765	2,808,150	16.48		0.00	0	4.75
R2044 On 03/08/2023 Bond Future	12.15	Call			3,112.92000	3.11292	2,972,350	16.76		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,310.47000	2.31047	2,398,760	16.76		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,285.94000	2.28594	2,373,450	16.78		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			3,181.56000	3.18156	3,039,420	16.80		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,261.65000	2.26165	2,348,370	16.80		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			1,888.34000	1.88834	1,781,920	16.03		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			3,501.97000	3.50197	3,624,410	16.03		0.00	0	3.01
R2044 On 03/08/2023 Bond Future	12.00	Call			2,619.13000	2.61913	2,490,770	16.48		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			3,147.16000	3.14716	3,005,810	16.78		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			2,104.76000	2.10476	2,002,260	15.33		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,448.05000	5.44805	5,601,480	15.33		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			2,057.13000	2.05713	1,956,110	15.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,527.51000	5.52751	5,682,420	15.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			2,080.98000	2.08098	1,979,220	15.31		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,487.77000	5.48777	5,641,940	15.31		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,194.73000	4.19473	4,277,230	16.68		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 Intern
R2044 On 01/02/2024 Bond Future	12.29	Call			4,591.87000	4.59187	4,478,430	16.69		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,168.97000	4.16897	4,251,050	16.69		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			4,528.22000	4.52822	4,415,610	16.66		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,220.66000	4.22066	4,303,570	16.66		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			4,560.00000	4.56000	4,446,980	16.68		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			2,988.86000	2.98886	2,911,340	14.89		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,960.82000	6.96082	7,065,100	14.89		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,011.95000	3.01195	2,934,050	14.90		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,921.47000	6.92147	7,025,370	14.90		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			2,965.56000	2.96556	2,888,420	14.88		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			7,000.04000	7.00004	7,104,700	14.88		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										0.00	0	130,38
R2048 On 04/05/2023 Bond Future			11.89510	76.69845	11.85132	76.97017		15.55		26,844,457.50	350	27,96
R2048 On 03/08/2023 Bond Future			11.99562	78.30465	11.95194	78.57162		16.34		78,304.65	1	235,7
R2048 On 02/11/2023 Bond Future			12.10235	75.50509	12.05341	75.79967		16.71		0.00	0	11,06
R2048 On 01/02/2024 Bond Future			12.19424	77.22147	12.15450	77.45722		16.13		0.00	0	
R2048 On 02/05/2024 Bond Future			12.29064	74.47610	12.25253	74.69903		16.17		0.00	0	13,00
Total R2048 Future										26,922,762.15	351	287,75
R2048 On 04/05/2023 Bond Future	10.40	Call			0.00000	0.00000	0,000	14.09		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			10,085.21000	10.08521	10,356,930	14.09		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			10.61000	0.01061	5,440	14.39		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			4,957.18000	4.95718	5,223,730	14.39		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Call			68.86000	0.06886	43,160	14.75		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			3,442.23000	3.44223	3,688,250	14.75		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			73.87000	0.07387	46,650	14.77		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			3,380.06000	3.38006	3,624,560	14.77		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			79.18000	0.07918	50,380	14.79		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			3,318.28000	3.31828	3,561,200	14.79		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			3,310.22000	3.31022	3,147,030	16.99		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,412.04000	2.41204	2,515,820	16.99		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			3,345.38000	3.34538	3,181,310	17.01		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,387.23000	2.38723	2,490,130	17.01		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			3,275.21000	3.27521	3,112,910	16.97		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,437.09000	2.43709	2,541,760	16.97		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			2,093.40000	2.09340	1,978,740	15.95		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,704.49000	5.70449	5,884,410	15.95		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			2,117.04000	2.11704	2,001,540	15.96		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,662.53000	5.66253	5,841,610	15.96		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/11/2023	Bond Future	11.47	Call		2,070.12000	2.07012	1,956,300	15.94	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		5,746.90000	5.74690	5,927,660	15.94	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		4,459.18000	4.45918	4,327,940	16.33	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,485.96000	4.48596	4,590,470	16.33	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		4,491.04000	4.49104	4,359,290	16.35	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,458.33000	4.45833	4,562,330	16.35	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		4,427.68000	4.42768	4,296,940	16.32	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,514.03000	4.51403	4,619,040	16.32	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		2,784.85000	2.78485	2,696,520	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		7,640.55000	7.64055	7,775,150	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		2,807.64000	2.80764	2,718,830	15.45	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,597.78000	7.59778	7,731,900	15.45	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		2,762.16000	2.76216	2,674,300	15.44	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		7,683.52000	7.68352	7,818,590	15.44	0.00	0	
Total R2048 Option											0.00	0	3,000
Total For R2048											26,922,762.15	351	290,750
R209	On	04/05/2023	Bond Future			11.39428	66.32100	11.36053	66.48942	13.65	0.00	0	19,140
R209	On	03/08/2023	Bond Future			11.48826	67.70984	11.45514	67.87280	14.34	2,166,714.88	32	11,700
R209	On	02/11/2023	Bond Future			11.58609	65.97934	11.54784	66.16485	14.50	0.00	0	
R209	On	01/02/2024	Bond Future			11.66398	67.47927	11.63632	67.61169	14.07	0.00	0	
R209	On	02/05/2024	Bond Future			11.75534	65.81466	11.73007	65.93394	14.20	0.00	0	
Total R209 Future											2,166,714.88	32	30,800
R209	On	04/05/2023	Bond Future	10.00	Call		0.00000	0.00000	0,000	12.31	0.00	0	500
R209	On	04/05/2023	Bond Future	10.00	Put		7,320.60000	7.32060	7,489,020	12.31	0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		1.91000	0.00191	0,920	12.50	0.00	0	4,500
R209	On	04/05/2023	Bond Future	10.50	Put		4,507.29000	4.50729	4,674,720	12.50	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		131.04000	0.13104	95,090	13.21	0.00	0	1,200
R209	On	04/05/2023	Bond Future	11.09	Put		1,590.94000	1.59094	1,707,320	13.37	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		230.80000	0.23080	176,810	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,551.44000	1.55144	1,665,870	13.39	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		243.14000	0.24314	187,180	13.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,512.42000	1.51242	1,624,880	13.40	0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		1,968.39000	1.96839	2,100,860	13.21	0.00	0	8,200
R209	On	04/05/2023	Bond Future	11.50	Call		1,126.88000	1.12688	994,460	14.11	0.00	0	2,200
R209	On	04/05/2023	Bond Future	11.50	Put		434.77000	0.43477	470,770	14.11	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		5,369.36000	5.36936	5,200,740	15.92	0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		2.11000	0.00211	1,910	15.92	0.00	0	9,700
R209	On	04/05/2023	Bond Future	11.09	Call		218.87000	0.21887	166,830	13.37	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,598.66000	3.59866	3,478,810	15.49	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	11.95	Put		1,221.48000	1.22148	1,264,590	15.49		0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		647.56000	0.64756	603,380	13.53		0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,520.70000	4.52070	4,639,480	13.53		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,533.64000	3.53364	3,414,710	15.46		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,250.18000	1.25018	1,294,210	15.46		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,566.17000	3.56617	3,446,780	15.48		0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,235.82000	1.23582	1,279,390	15.48		0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		130.84000	0.13084	117,900	13.01		0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		7,880.73000	7.88073	8,030,750	13.01		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,325.50000	2.32550	2,233,140	14.30		0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,296.77000	3.29677	3,389,920	14.30		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,278.28000	2.27828	2,187,020	14.27		0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,348.84000	3.34884	3,443,090	14.27		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,301.83000	2.30183	2,210,020	14.28		0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,322.72000	3.32272	3,416,420	14.28		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,792.70000	4.79270	4,703,620	14.86		0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,438.41000	2.43841	2,481,750	14.86		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,734.04000	4.73404	4,645,460	14.84		0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,470.97000	2.47097	2,514,810	14.84		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,763.34000	4.76334	4,674,510	14.85		0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,454.63000	2.45463	2,498,220	14.85		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,247.61000	5.24761	5,312,420	13.91		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,584.28000	2.58428	2,530,330	13.89		0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,306.55000	5.30655	5,371,880	13.89		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,604.70000	2.60470	2,550,490	13.90		0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,277.01000	5.27701	5,342,080	13.90		0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,625.20000	2.62520	2,570,730	13.91		0.00	0	
Total R209 Option												0.00	0	30,10
Total For R209												2,166,714.88	32	60,96
R210	On	04/05/2023	Bond Future			224.34187	224.34187	223.65581	223.65581		9.80	0.00	0	13
R210	On	03/08/2023	Bond Future			229.09543	229.09543	228.36464	228.36464		9.91	0.00	0	37
R210	On	02/11/2023	Bond Future			230.75644	230.75644	230.07527	230.07527		10.15	0.00	0	
R210	On	01/02/2024	Bond Future			236.04992	236.04992	235.15782	235.15782			0.00	0	
R210	On	02/05/2024	Bond Future			238.01207	238.01207	237.04765	237.04765			0.00	0	
Total R210 Future												0.00	0	50
Total For R210												0.00	0	50
R213	On	04/05/2023	Bond Future			10.53878	82.78789	10.49499	82.98945		9.80	0.00	0	9,21
R213	On	03/08/2023	Bond Future			10.62674	84.52153	10.58344	84.71610		9.91	0.00	0	27,13
R213	On	02/11/2023	Bond Future			10.72489	82.74142	10.67414	82.96385		10.15	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	01/02/2024	Bond Future			10.80002	84.62173	10.76346	84.77796		9.45	0.00	0	
R213	On	02/05/2024	Bond Future			10.88451	82.92962	10.85096	83.06936		9.15	0.00	0	
Total R213 Future												0.00	0	36,35
R213	On	04/05/2023	Bond Future	10.73	Call			1,385.65000	1.38565	1,219,640	11.26	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			311.31000	0.31131	346,860	11.26	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,419.96000	1.41996	1,252,560	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			300.31000	0.30031	334,470	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,454.59000	1.45459	1,285,830	11.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			289.65000	0.28965	322,450	11.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			482.25000	0.48225	510,640	11.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,976.60000	4.97660	4,810,060	11.08	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			475.76000	0.47576	503,790	11.08	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			5,011.94000	5.01194	4,845,050	11.10	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			469.24000	0.46924	496,920	11.10	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			4,941.19000	4.94119	4,775,010	11.07	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,623.06000	3.62306	3,478,030	10.73	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,737.30000	1.73730	1,814,700	10.73	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,650.98000	3.65098	3,505,410	10.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,722.60000	1.72260	1,799,460	10.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,678.97000	3.67897	3,532,870	10.75	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,708.00000	1.70800	1,784,330	10.75	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,495.29000	1.49529	1,536,020	10.53	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,402.71000	5.40271	5,287,720	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,516.31000	1.51631	1,557,550	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,432.52000	5.43252	5,317,280	10.52	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,505.89000	1.50589	1,546,880	10.52	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,462.12000	5.46212	5,346,620	10.53	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			2,031.93000	2.03193	1,973,190	9.00	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,413.32000	4.41332	4,494,320	9.00	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			2,049.88000	2.04988	1,990,820	9.01	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,388.06000	4.38806	4,468,740	9.01	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			2,014.07000	2.01407	1,955,650	8.99	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,438.69000	4.43869	4,520,010	8.99	0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	36,35
R214	On	04/05/2023	Bond Future			11.74937	62.38472	11.71058	62.58219		15.21	0.00	0	11,58
R214	On	03/08/2023	Bond Future			11.84456	63.69113	11.80612	63.88425		16.00	63,691.13	1	16,58
R214	On	02/11/2023	Bond Future			11.94586	61.72743	11.90247	61.94258		16.31	0.00	0	
R214	On	01/02/2024	Bond Future			12.03212	63.13051	11.99811	63.29707		15.87	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/05/2024	Bond Future			12.12292	61.21834	12.09080	61.37378		16.24	0.00	0	
Total R214 Future												63,691.13	1	28,11
R214	On	04/05/2023	Bond Future	11.36	Call			158.97000	0.15897	114,330	14.94	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put			1,989.62000	1.98962	2,142,450	14.94	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call			168.24000	0.16824	121,700	14.96	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put			1,945.50000	1.94550	2,096,430	14.96	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call			177.89000	0.17789	129,400	14.97	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put			1,901.83000	1.90183	2,050,810	14.97	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			3,204.74000	3.20474	3,073,030	16.74	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			1,510.49000	1.51049	1,571,900	16.74	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			3,236.18000	3.23618	3,103,870	16.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			1,493.77000	1.49377	1,554,580	16.76	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call			3,173.41000	3.17341	3,042,290	16.72	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			1,527.39000	1.52739	1,589,390	16.72	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			4,226.51000	4.22651	4,350,190	15.86	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			1,931.68000	1.93168	1,839,580	15.87	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			4,195.03000	4.19503	4,318,080	15.87	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			1,952.98000	1.95298	1,860,250	15.89	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			4,163.74000	4.16374	4,286,160	15.89	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			1,910.51000	1.91051	1,819,040	15.86	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			4,004.69000	4.00469	3,905,870	16.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,314.48000	3.31448	3,382,220	16.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			4,031.98000	4.03198	3,932,810	16.42	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,293.59000	3.29359	3,360,980	16.42	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			4,059.56000	4.05956	3,960,040	16.43	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,273.04000	3.27304	3,340,080	16.43	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			5,732.09000	5.73209	5,819,180	15.71	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			2,614.43000	2.61443	2,546,740	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			5,797.05000	5.79705	5,884,800	15.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			2,634.32000	2.63432	2,566,300	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			5,764.50000	5.76450	5,851,920	15.70	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			2,654.29000	2.65429	2,585,940	15.71	0.00	0	
Total R214 Option												0.00	0	
Total For R214												63,691.13	1	28,11
Total for Bond												1,167,911,350.08	12,156	1,674,35
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	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										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	

Contract 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 R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
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	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/05/2023 GOVI			866.03600	866.03600	868.01300	868.01300				0.00	0	1
GOVI On 03/08/2023 GOVI			884.17200	884.17200	886.07300	886.07300				0.00	0	7
GOVI On 02/11/2023 GOVI			902.74200	902.74200	904.93400	904.93400				0.00	0	
GOVI On 01/02/2024 GOVI			923.24000	923.24000	924.71800	924.71800				0.00	0	
GOVI On 02/05/2024 GOVI			943.61700	943.61700	944.90400	944.90400				0.00	0	
Total GOVI Future										0.00	0	91
GOVI On 04/05/2023 GOVI	852.86	Call			151,530.00000	15.15300	131,760,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	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	04/05/2023	GOVI	852.87	Call			151,430.00000	15.14300	131,660,000		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			151,330.00000	15.13300	131,560,000		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			488,630.00000	48.86300	469,620,000		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			488,530.00000	48.85300	469,520,000		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			488,430.00000	48.84300	469,420,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			191,340.00000	19.13400	169,420,000		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			191,240.00000	19.12400	169,320,000		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			191,140.00000	19.11400	169,220,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			447,280.00000	44.72800	432,500,000		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			447,180.00000	44.71800	432,400,000		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			447,380.00000	44.73800	432,600,000		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			60,760.00000	6.07600	73,630,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			60,860.00000	6.08600	73,730,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.97	Put			60,660.00000	6.06600	73,530,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												0.00	0	91
Total for GOVI												0.00	0	91
AL37	On	04/05/2023	Index Future			874.30100	874.30100	875.89300	875.89300			0.00	0	
AL37	On	03/08/2023	Index Future			892.60900	892.60900	894.11700	894.11700			0.00	0	
AL37	On	02/11/2023	Index Future			911.35700	911.35700	913.14900	913.14900			0.00	0	
AL37	On	01/02/2024	Index Future			932.05000	932.05000	933.11300	933.11300			0.00	0	
AL37	On	02/05/2024	Index Future			952.62200	952.62200	953.48200	953.48200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/05/2023	Index Future			1,004.55000	1,004.55000	1,006.62300	1,006.62300			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
AL7T	On	03/08/2023	Index Future			1,025.58700	1,025.58700	1,027.56600	1,027.56600			0.00	0	
AL7T	On	02/11/2023	Index Future			1,047.12800	1,047.12800	1,049.43900	1,049.43900			0.00	0	
AL7T	On	01/02/2024	Index Future			1,070.90300	1,070.90300	1,072.38300	1,072.38300			0.00	0	
AL7T	On	02/05/2024	Index Future			1,094.54000	1,094.54000	1,095.79200	1,095.79200			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/05/2023	Index Future			878.51800	878.51800	880.51400	880.51400			0.00	0	
ALBI	On	03/08/2023	Index Future			896.91500	896.91500	898.83400	898.83400			0.00	0	
ALBI	On	02/11/2023	Index Future			915.75300	915.75300	917.96700	917.96700			0.00	0	
ALBI	On	01/02/2024	Index Future			936.54600	936.54600	938.03600	938.03600			0.00	0	
ALBI	On	02/05/2024	Index Future			957.21700	957.21700	958.51200	958.51200			0.00	0	
Total ALBI Future												0.00	0	
Total For ALBI												0.00	0	
IGOV	On	04/05/2023	Index Future			325.75500	325.75500	325.13800	325.13800			26,060,400.00	8	28
IGOV	On	03/08/2023	Index Future			332.65800	332.65800	331.98400	331.98400			26,612,640.00	8	62
IGOV	On	02/11/2023	Index Future			339.72400	339.72400	339.12900	339.12900			0.00	0	
IGOV	On	01/02/2024	Index Future			347.51400	347.51400	346.62000	346.62000			0.00	0	
IGOV	On	02/05/2024	Index Future			355.26000	355.26000	354.26200	354.26200			0.00	0	
Total IGOV Future												52,673,040.00	16	92
Total For IGOV												52,673,040.00	16	92
Total for Index												52,673,040.00	16	1,02
JIBAR F	On	17/05/2023	Jibar Future			8.09000	91.91000	8.06500	91.93500			0.00	0	
JIBAR F	On	21/06/2023	Jibar Future			8.35500	91.64500	8.36500	91.63500			0.00	0	
JIBAR F	On	19/07/2023	Jibar Future			8.51000	91.49000	8.42000	91.58000			0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			8.51500	91.48500	8.53000	91.47000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.53500	91.46500	8.55500	91.44500			0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			8.53500	91.46500	8.56000	91.44000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			8.48000	91.52000	8.51000	91.49000			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			8.29500	91.70500	8.33000	91.67000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.11000	91.89000	8.16000	91.84000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			8.05000	91.95000	8.12500	91.87500			0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			7.90500	92.09500	7.98000	92.02000			0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			7.90000	92.10000	7.97500	92.02500			0.00	0	
Total Jibar Future												0.00	0	
Total For JIBAR FUTURE												0.00	0	
Total for Jibar												0.00	0	
Total for Derivatives :												1,220,584,390.08	12,172	1,676,25

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABCPI3 On 07/12/2023 Spot Bond			4.23000	332.41179	4.23000	332.38391				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.00390				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.53216				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.81000	102.64716	9.81000	102.62016				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.83000	90.14515	11.83000	90.11669				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.68388				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.40667				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.95298				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.01421				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.25147				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.79033				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.10441				0.00	0	
Total ABFN25 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.16625				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.52433				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.06139				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.17614				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.96554				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.11096				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	102.23906				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	102.40146				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.85572				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.23704				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.96809				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.59516				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.27782				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.28076				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.72124				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.31786				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.35448				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.77327				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.41073				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.28113				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.42386				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.87863				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.76041				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	

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 14/02/2029 Spot Bond					0.00000	101.69404				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.72540				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.63695				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.68455				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.28574				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.49727				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.75250				0.00	0	1,000,000,00
Total ABFN61 SPOT										0.00	0	1,000,000,00
Total For ABFN61										0.00	0	1,000,000,00
ABFN6: On 24/02/2030 Spot Bond					0.00000	101.66968				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.82607				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.09285				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.70428				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.37884				0.00	0	1,580,000,00
Total ABJ01 SPOT										0.00	0	1,580,000,00

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 ABJ01										0.00	0	1,580,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.96803				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.28051				0.00	200,000,000	200,000,00
Total ABJ03 SPOT										0.00	200,000,000	200,000,00
Total For ABJ03										0.00	200,000,000	200,000,00
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.65715				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.68594				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.02000	8.02000	8.02000	159.49445				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	74.49688	100.00000	74.33523				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.75000	3.75000	3.75000	167.09203				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.60000	4.60000	4.60000	215.29975				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.14500	5.14500	5.14500	239.63264				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.72500	8.72500	8.72500	109.03821				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.32500	107.13019	9.32500	107.10322				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.13500	110.34338	9.13500	110.31615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.36000	101.36775	8.36000	101.34532				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.72000	9.72000	9.72000	101.38812				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.52000	99.04342	9.52000	99.01839				0.00	0	2,875,000,00
Total ABS7 SPOT										0.00	0	2,875,000,00
Total For ABS7										0.00	0	2,875,000,00
ABS7/F On 11/09/2026 Spot Bond			100.00000	15.64596	100.00000	15.61152				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.88000	333.09908	3.88000	333.07429				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.60000	11.60000	11.60000	102.39610				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.94194				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.92255				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.88990				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.25728				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.63889				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL01 On 29/11/2023 Spot Bond					0.00000	102.02152				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.29874				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.52321				0.00	0	200,000,00
Total AGL03 SPOT										0.00	0	200,000,00
Total For AGL03										0.00	0	200,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.16568				0.00	0	200,000,00
Total AGLG01 SPOT										0.00	0	200,000,00
Total For AGLG01										0.00	0	200,000,00
AGRIA1 On 28/10/2025 Spot Bond					0.00000	105.56164				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.83504				0.00	129,600,000	44,900,00
Total AGT01 SPOT										0.00	129,600,000	44,900,00
Total For AGT01										0.00	129,600,000	44,900,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.13136				0.00	66,000,000	16,500,00
Total AGT02 SPOT										0.00	66,000,000	16,500,00
Total For AGT02										0.00	66,000,000	16,500,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.56736				0.00	0	700,000,00
Total AGT03 SPOT										0.00	0	700,000,00
Total For AGT03										0.00	0	700,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.30792				0.00	0	700,000,00
Total AGT04 SPOT										0.00	0	700,000,00
Total For AGT04										0.00	0	700,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	102.65899				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A11 On 18/07/2024 Spot Bond					0.00000	100.18039				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A21 On 18/07/2026 Spot Bond					0.00000	100.18392				0.00	0	
Total AH2A21 SPOT										0.00	0	

Contract 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 AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.02500	98.51248	9.02500	98.48846				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.18949				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.20802				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.23111				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.17054				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.54661				0.00	62,400,000	15,600,00
Total AHF5A2 SPOT										0.00	62,400,000	15,600,00
Total For AHF5A2										0.00	62,400,000	15,600,00
AHF5A On 21/08/2023 Spot Bond			9.91500	101.69878	9.91500	101.67201				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.56546				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.59805				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.66663				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.27119				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.91580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.48649				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.59793				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.66648				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.14580				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.63226				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.69406				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.63219				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.60648				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.70073				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	101.66818				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.63453				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7D On 21/08/2025 Spot Bond					0.00000	102.19704				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.18500	99.91038	8.18500	99.88800				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			10.63000	102.37653	10.63000	102.34725				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			11.98000	94.78162	11.98000	94.75117				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.83817				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.89729				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.42231				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.73000	193.84085	6.73000	193.81166				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.70339				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.02636				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.95999				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.24277				0.00	0	
Total APF16 SPOT										0.00	0	

Contract 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 APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.74061				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.45970				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.89058				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.73064				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.79883				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	100.80928				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.58869				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.58398				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.58398				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.58398				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	100.19785				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01 On 17/08/2023 Spot Bond					0.00000	100.15164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC017 On 18/08/2023 Spot Bond					0.00000	100.12168				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC018 On 21/08/2023 Spot Bond					0.00000	100.41607				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASN021 On 07/12/2033 Spot Bond			5.49500	254.59844	5.49500	254.56841				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN031 On 07/12/2033 Spot Bond			6.10500	221.08292	6.10500	221.05330				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN154 On 31/03/2028 Spot Bond			5.47000	207.02411	5.47000	207.00001				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN195 On 31/01/2038 Spot Bond			5.40000	117.82676	5.40000	117.81310				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	104.54564				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	100.98617				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	100.84477				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	101.75450				0.00	144,800,000	36,200,000
Total ASN278 SPOT										0.00	144,800,000	36,200,000
Total For ASN278										0.00	144,800,000	36,200,000
ASN279 On 20/08/2048 Spot Bond					0.00000	101.64466				0.00	182,000,000	45,500,000
Total ASN279 SPOT										0.00	182,000,000	45,500,000
Total For ASN279										0.00	182,000,000	45,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN28(On 21/08/2023 Spot Bond					0.00000	101.59462				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28(On 13/09/2025 Spot Bond					0.00000	101.08953				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29(On 26/09/2023 Spot Bond					0.00000	100.69703				0.00	57,200,000	14,300,00
Total ASN291 SPOT										0.00	57,200,000	14,300,00
Total For ASN291										0.00	57,200,000	14,300,00
ASN30(On 20/12/2023 Spot Bond					0.00000	100.88407				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.34969				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.00500	5.00500	5.00500	115.45598				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.59000	5.59000	5.59000	105.83730				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	100.94874				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.03811				0.00	0	500,000,00
Total ASN328 SPOT										0.00	0	500,000,00
Total For ASN328										0.00	0	500,000,00
ASN33(On 09/05/2024 Spot Bond					0.00000	101.94757				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	100.53461				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.61000	114.98131	5.61000	114.96732				0.00	0	
Total ASN337 SPOT										0.00	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 ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.89373				0.00	0	2,000,000,00
Total ASN341 SPOT										0.00	0	2,000,000,00
Total For ASN341										0.00	0	2,000,000,00
ASN34: On 20/06/2024 Spot Bond					0.00000	100.35544				0.00	0	305,000,00
Total ASN346 SPOT										0.00	0	305,000,00
Total For ASN346										0.00	0	305,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.98103				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.86943				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.86943				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.40585				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.09894				0.00	0	400,000,00
Total ASN369 SPOT										0.00	0	400,000,00
Total For ASN369										0.00	0	400,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	100.97955				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.33238				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.26708				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.00083				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.00083				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	101.12048				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	100.93811				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	100.85966				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	100.95678				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2023 Spot Bond					0.00000	101.21281				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 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	
ASN420 On 20/12/2024 Spot Bond					0.00000	103.31043				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	100.77206				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	100.78748				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	100.85705				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.20863				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN46: On 17/07/2023 Spot Bond					0.00000	100.20970				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.37500	10.37500	10.37500	101.44458				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond			11.06500	11.06500	11.06500	101.43311				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.83098				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	99.81468				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.36143				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.08050				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	133.04959				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.85000	10.85000	10.85000	101.22835				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.32106				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.94386				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.94386				0.00	0	
Total ASN498 SPOT										0.00	0	

Contract 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 ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.82768				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.42000	98.86564	10.42000	98.83805			612,696,000,000.00		58,800,000	14,700,00
Total ASN508 SPOT									612,696,000,000.00		58,800,000	14,700,00
Total For ASN508									612,696,000,000.00		58,800,000	14,700,00
ASN50: On 21/12/2026 Spot Bond			9.60000	98.52020	9.60000	98.49483			0.00		0	
Total ASN509 SPOT									0.00		0	
Total For ASN509									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.15000	97.51847	10.15000	97.49194			0.00		0	
Total ASN510 SPOT									0.00		0	
Total For ASN510									0.00		0	
ASN51: On 21/12/2026 Spot Bond			10.15000	97.51847	10.15000	97.49194			0.00		0	
Total ASN511 SPOT									0.00		0	
Total For ASN511									0.00		0	
ASN52: On 31/07/2024 Spot Bond			8.72500	102.55274	8.72500	102.52855			0.00		0	
Total ASN522 SPOT									0.00		0	
Total For ASN522									0.00		0	
ASN52: On 31/07/2024 Spot Bond			10.67500	102.99196	10.67500	102.96237			0.00		0	
Total ASN525 SPOT									0.00		0	
Total For ASN525									0.00		0	
ASN53: On 31/07/2024 Spot Bond			10.62500	102.98071	10.62500	102.95127			0.00		0	
Total ASN530 SPOT									0.00		0	
Total For ASN530									0.00		0	
ASN53: On 31/01/2024 Spot Bond			10.12500	102.70281	10.12500	102.67478			0.00		0	
Total ASN532 SPOT									0.00		0	
Total For ASN532									0.00		0	
ASN53: On 31/01/2024 Spot Bond			10.12500	102.70281	10.12500	102.67478			0.00		0	
Total ASN538 SPOT									0.00		0	
Total For ASN538									0.00		0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.63542			0.00		0	
Total ASN540 SPOT									0.00		0	
Total For ASN540									0.00		0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.81803			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN541 On 31/07/2023 Spot Bond			10.76000	102.40199	10.76000	102.37265				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN545 On 31/01/2024 Spot Bond			10.85000	102.15199	10.85000	102.12217				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN557 On 31/01/2024 Spot Bond			10.71000	102.32833	10.71000	102.29885				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN558 On 05/02/2024 Spot Bond					0.00000	100.62498				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.02677				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.25754				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN569 On 18/03/2024 Spot Bond					0.00000	95.34292				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN587 On 31/01/2024 Spot Bond			10.20000	101.43212	10.20000	101.40425				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN595 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.02600				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN601 On 28/02/2031 Spot Bond					0.00000	101.61080				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN60: On 31/01/2030 Spot Bond					0.00000	98.92989				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610: On 31/01/2030 Spot Bond					0.00000	99.79454				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611: On 31/03/2024 Spot Bond					0.00000	100.83476				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613: On 06/05/2024 Spot Bond					0.00000	94.38199				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN614: On 21/12/2026 Spot Bond					0.00000	100.84696				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN617: On 28/02/2024 Spot Bond					0.00000	101.72005				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN619: On 11/05/2023 Spot Bond					0.00000	93.16271				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN624: On 21/12/2026 Spot Bond					0.00000	100.81668				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627: On 28/02/2024 Spot Bond					0.00000	101.66136				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632: On 02/04/2026 Spot Bond					0.00000	100.61355				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633: On 20/06/2024 Spot Bond					0.00000	100.94715				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634: On 20/06/2026 Spot Bond					0.00000	101.01080				0.00	0	
Total ASN634 SPOT										0.00	0	

Contract 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 ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.37553				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.72946				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.15420				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.37550				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.76277				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.72098				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.53494				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.66083				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.60952				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.00983				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.66525				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.58222				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684: On 31/03/2032 Spot Bond					0.00000	100.78990				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN685: On 31/01/2030 Spot Bond					0.00000	99.92225				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN692: On 31/07/2026 Spot Bond					0.00000	99.80180				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN693: On 31/01/2030 Spot Bond					0.00000	99.92225				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694: On 31/01/2030 Spot Bond					0.00000	99.91425				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN695: On 20/06/2026 Spot Bond					0.00000	100.91288				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700: On 20/06/2026 Spot Bond					0.00000	100.91774				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702: On 20/06/2024 Spot Bond					0.00000	101.17461				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703: On 09/11/2026 Spot Bond					0.00000	101.98004				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707: On 04/05/2024 Spot Bond					0.00000	99.60752				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713: On 19/08/2023 Spot Bond					0.00000	101.80788				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN71: On 31/03/2032 Spot Bond					0.00000	100.76946				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.25469				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.56537				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.09874				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.30778				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.80609				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.55597				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.76771				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.88862				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.89833				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.55931				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	99.81235				0.00	0	
Total ASN748 SPOT										0.00	0	

Contract 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 ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.00909				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	100.96791				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.85384	9.85384	9.85384	105.52296				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.25488				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.39000	10.39000	10.39000	102.19790				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	99.79644				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	99.81332				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	99.81314				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.77352				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.56900				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.60527				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.36041				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN821: On 08/04/2025 Spot Bond					0.00000	100.74540				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN822: On 31/01/2037 Spot Bond					0.00000	92.07981				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN823: On 08/04/2025 Spot Bond					0.00000	100.37398				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN824: On 08/04/2025 Spot Bond					0.00000	100.42519				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825: On 08/04/2025 Spot Bond					0.00000	100.42443				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826: On 14/04/2027 Spot Bond					0.00000	100.33278				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831: On 14/04/2027 Spot Bond					0.00000	100.30196				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832: On 14/04/2027 Spot Bond					0.00000	100.30196				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833: On 31/01/2025 Spot Bond					0.00000	99.79660				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834: On 20/06/2026 Spot Bond					0.00000	100.93914				0.00	0	500,000,00
Total ASN837 SPOT										0.00	0	500,000,00
Total For ASN837										0.00	0	500,000,00
ASN837: On 21/04/2027 Spot Bond					0.00000	100.10267				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN83 On 21/04/2027 Spot Bond					0.00000	100.10213				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.10213				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.02677				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	106.59399				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.23000	7.23000	7.23000	99.98020				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.28000	7.28000	7.28000	99.98006				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.43000	7.43000	7.43000	99.97965				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.79994				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.80087				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.88872				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.90829				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.55604				0.00	0	
Total ASN856 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.17272				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	99.81472				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	108.48880				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.59627				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.16715				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.16715				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.03353				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.03143				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.03143				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.75088				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.80570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN872 On 20/06/2027 Spot Bond					0.00000	101.01482				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	101.00513				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN880 On 02/05/2023 Spot Bond					0.00000	99.81546				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN881 On 09/03/2028 Spot Bond					0.00000	101.21482				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN885 On 18/04/2029 Spot Bond					0.00000	100.19468				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN886 On 29/06/2028 Spot Bond					0.00000	100.69159				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	101.07415				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			11.30000	102.90771	11.30000	102.87646				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN889 On 20/06/2027 Spot Bond					0.00000	93.55687				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	99.92372				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	100.87892				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	

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 31/07/2027 Spot Bond					0.00000	101.58639				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.61673				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.58639				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.55604				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.57121				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.59397				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.57121				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.59397				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.78858				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	92.62200				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.96618				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	105.51859				0.00	0	
Total ASN936 SPOT										0.00	0	

Contract 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 ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.03913				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	99.80637				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.97612				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.94022				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.90800				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.08755				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	100.88143				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	100.88872				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	101.55604				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	99.79550				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.02459				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	100.91576				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.85966				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.71735				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	111.04284				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.07303				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.87905				0.00	0	500,000,00
Total ASN974 SPOT										0.00	0	500,000,00
Total For ASN974										0.00	0	500,000,00
ASN97: On 24/01/2025 Spot Bond					0.00000	86.62475				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	99.78902				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.93731				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.47489				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.56988				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.83871				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN98: On 17/08/2023 Spot Bond					0.00000	101.49199				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.67248				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.36848				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.34603				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	101.08279				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.87306				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.28710				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.30448				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.29198				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.00584				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.31000	99.68120	7.31000	99.66189				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.83551				0.00	0	
Total BAW34 SPOT										0.00	0	

Contract 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 BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.21900				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.33531				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.68449				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.61882				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.85445				0.00	0	200,000,00
Total BAWGL2 SPOT										0.00	0	200,000,00
Total For BAWGL2										0.00	0	200,000,00
BAYA72 On 31/03/2026 Spot Bond			12.05000	12.05000	12.05000	101.12439				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.25548				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.52176				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.95610				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.88412				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.97144				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.53845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	99.41907				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.96552				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	100.83512				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	100.85129				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.83457				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	101.57220				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	100.82803				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.10450				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	100.88535				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.88438				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.86129				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB1: On 30/09/2023 Spot Bond					0.00000	100.96765				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.06821				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	100.98469				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.96805				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	100.96162				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	100.96765				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	100.96805				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.00131				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.15500	9.15500	9.15500	96.08509				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	99.71537				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.17556				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	95.92821				0.00	0	
Total BDX36 SPOT										0.00	0	

Contract 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 BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.02925				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.86988				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.99347				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.85648				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.57145				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.17494				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.57737				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.63487				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.84592				0.00	0	400,000,00
Total BGL17 SPOT										0.00	0	400,000,00
Total For BGL17										0.00	0	400,000,00
BGL19 On 29/09/2024 Spot Bond					0.00000	103.12602				0.00	0	180,000,00
Total BGL19 SPOT										0.00	0	180,000,00
Total For BGL19										0.00	0	180,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	102.06693				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.82000	104.69816	8.82000	104.67320				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.33571				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.20568				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.70180				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.71820				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.91473				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.37871				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.25300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.86900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	56.37500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.92900				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.31735				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPS0: On 01/03/2029 Spot Bond					0.00000	101.33227				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0: On 15/02/2030 Spot Bond					0.00000	100.98928				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.47308				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.85664				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.32847				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.40660				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.79847				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.51974				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.67381				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.53781				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.34527				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	101.19016				0.00	0	
Total BPPF37 SPOT										0.00	0	

Contract 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 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	100.63914				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	102.14701				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.84458				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.82787				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.20929				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.93669				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.59105				0.00	0	600,000,00
Total CBL31 SPOT										0.00	0	600,000,00
Total For CBL31										0.00	0	600,000,00
CCT01 On 23/06/2023 Spot Bond			8.65000	104.84390	8.65000	104.81940				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.85000	107.19391	8.85000	107.16841				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.50000	104.05674	9.50000	104.03050				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.54000	10.54000	10.54000	101.99519				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.73663				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.78698				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.03227				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.03331				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.77301				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.70314				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.78688				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	100.91520				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.83500	101.64195	9.83500	101.61544				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	104.90442	8.70700	103.79900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN366 On 06/08/2023 Spot Bond					0.00000	102.43185				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.84148				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.14000	100.54584	11.14000	100.51623				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	108.48619	6.50000	103.57000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	103.70900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.45000	159.64377	6.45000	159.62075				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.56000	154.11270	8.56000	154.08182				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.48000	102.16102	9.48000	102.13531				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.33544				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.40821				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.51300				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.03933				0.00	0	
Total CLN516 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond				100.00000	0.00000	99.81546				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.64572				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	99.97425				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.10664				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	100.93333				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 20/06/2023 Spot Bond					0.00000	100.93274				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.19529				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.38000	102.71103	10.38000	102.68233				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.05306				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	99.67630				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.24582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	159.36000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	100.93935				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			9.85000	102.21608	9.85000	102.18893				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			9.90000	101.04190	9.90000	101.01538				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			9.99000	104.99469	9.99000	104.96641				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond			10.04000	10.04000	10.04000	324.73239				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 15/11/2023 Spot Bond					0.00000	101.83150				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	101.80998				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	101.54196				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.26176				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	140.10500				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56(On 11/02/2026 Spot Bond					0.00000	101.85968				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56(On 12/11/2025 Spot Bond			10.35000	104.20020	10.35000	104.17583				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56(On 12/11/2025 Spot Bond			9.85000	105.30399	9.85000	105.27602				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56(On 08/02/2024 Spot Bond					0.00000	102.12525				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56(On 21/02/2024 Spot Bond					0.00000	101.59153				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56(On 17/01/2024 Spot Bond					0.00000	101.06454				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56(On 04/06/2023 Spot Bond					0.00000	101.26576				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56(On 11/02/2024 Spot Bond					0.00000	101.79193				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57(On 12/11/2025 Spot Bond			10.08000	104.31935	10.08000	104.29101				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57(On 12/11/2025 Spot Bond					0.00000	101.86804				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57(On 11/02/2024 Spot Bond					0.00000	101.79774				0.00	0	
Total CLN574 SPOT										0.00	0	

Contract 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 CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.01746				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	100.99083				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.19039				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	100.62244				0.00	0	300,000,00
Total CLN579 SPOT										0.00	0	300,000,00
Total For CLN579										0.00	0	300,000,00
CLN58: On 10/05/2024 Spot Bond					0.00000	101.89993				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.10183				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.19204				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	101.58096				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	102.99056				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.22353				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	100.88087				0.00	0	1,500,000,00
Total CLN589 SPOT										0.00	0	1,500,000,00
Total For CLN589										0.00	0	1,500,000,00
CLN59: On 16/09/2025 Spot Bond					0.00000	102.65995				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	102.66830				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.87000	157.49550	4.87000	126.08106				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	101.77815				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	100.76392				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.52566				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.32000	9.32000	9.32000	103.60194				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.60173				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.08926				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.88087				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.88087				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	100.93200				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN603 On 05/08/2024 Spot Bond			8.90500	8.90500	8.90500	101.69518				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	101.90292				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	101.17065				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.60610				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.22665				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.56367				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.48000	99.89621	9.48000	99.87031				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.02551				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.84388				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.21780				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.51207				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	96.28900				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.13647				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.39850				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.92437				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.27189				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 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	
CLN623 On 19/08/2025 Spot Bond					0.00000	101.77844				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.29791				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.98500	61.40706	12.98500	80.31561				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.79088				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.55000	99.59366	10.55000	99.56538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.77322				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.73946				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.44432				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	101.92670				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	103.86427				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.54644				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	101.76800				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	103.00849				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.87244				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	100.21135				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.55158				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64 On 18/12/2024 Spot Bond					0.00000	100.87012				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	99.91921				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	100.87109				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	101.86921				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	101.38901				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.76800				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	101.76800				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	97.36100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.00537				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65 On 13/10/2026 Spot Bond					0.00000	100.70433				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65 On 20/06/2025 Spot Bond					0.00000	101.28123				0.00	0	
Total CLN658 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	100.90600				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	128.23000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	152.81100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	99.78524				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	101.99772				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	102.97792				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	101.88109				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.88984				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.45597	162.33897	5.45597	131.91304				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.45597	162.33897	5.45597	131.91389				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	101.91595				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.98554				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.82861				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.51288				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.15806				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.80493				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.81964				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	101.98364				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	100.92030				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	100.92008				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	102.97689				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	100.68101				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/06/2023 Spot Bond					0.00000	100.84261				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.07346				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.30283				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.81987				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.07429				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.86287				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.09301				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	86.85398				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.02033				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	101.61055				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	100.82938				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	83.24328				0.00	0	
Total CLN710 SPOT										0.00	0	

Contract 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 CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.48265				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	100.94075				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.66480				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.83305				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.83305				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.83305				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.29599				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.97654				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.30712				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	81.62508				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.26213				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.32535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.78811				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.78811				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.78811				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.79728				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.79728				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.79728				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	84.78708				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	85.80886				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	86.43705				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	100.84234				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	100.98819				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.64835				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.02283				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.28895				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	118.27700				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	94.42191				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.75058				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.78887				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.92416				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.32600				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.03489				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.60517				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	100.84254				0.00	0	
Total CLN747 SPOT										0.00	0	

Contract 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 CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	99.79829				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.87882				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.03477				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.57514				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	99.72742				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.70041				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.51359				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 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	
CLN758 On 20/06/2026 Spot Bond					0.00000	100.59839				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.56880				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN760 On 22/04/2026 Spot Bond					0.00000	100.02144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 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	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.81968				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.06503				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.14175				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.70041				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	100.85631				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	100.36485				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	106.43879				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	83.15421				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	88.14983				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77: On 28/08/2028 Spot Bond					0.00000	101.51071				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	99.79348				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			5.58000	5.58000	5.58000	106.62485				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.48012				0.00	0	1,000,000,00
Total CLN776 SPOT										0.00	0	1,000,000,00
Total For CLN776										0.00	0	1,000,000,00
CLN77: 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	
CLN77: On 31/08/2026 Spot Bond					0.00000	101.69254				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	99.81614				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.81520				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	101.88059				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.81050				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.80843				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.75088				0.00	0	
Total CLN785 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.76893				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.75088				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	111.88034				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.71301				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.79753				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	102.80700				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	99.79753				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.59445				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.79753				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.75095				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	99.79753				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	99.79768				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	99.79628				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.79628				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.56355				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	87.52071				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	105.07142				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	99.81463				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	99.79546				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.57128				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	99.80861				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.79189				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			9.15500	96.10859	9.15500	96.08509				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.79637				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.11311				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	99.79753				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	99.79774				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.79546				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	99.81615				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	99.79753				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	99.79774				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.75096				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	99.79774				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	99.79774				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	99.79738				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	99.79774				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.47811				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	99.79753				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.39876				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.29321				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.79738				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.28000	9.28000	9.28000	101.70949				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.55590				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.55604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.55604				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.55593				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.75094				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.88192				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 02/05/2023 Spot Bond					0.00000	102.99760				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN840 On 20/07/2026 Spot Bond					0.00000	99.70200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	99.14200				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	97.73800				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.19774				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 02/05/2023 Spot Bond					0.00000	102.24006				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	102.26248				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN847 On 31/03/2025 Spot Bond					0.00000	100.75096				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	100.75094				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	100.75056				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	99.78564				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	100.86890				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	100.88872				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	100.92949				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	100.99059				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	101.00998				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN856 On 23/09/2026 Spot Bond					0.00000	100.90517				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	103.66527				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	84.34302				0.00	0	
Total CLN858 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN858										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	99.79774				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.93725				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86 On 20/06/2027 Spot Bond					0.00000	100.87901				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86 On 09/03/2028 Spot Bond					0.00000	101.17094				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86 On 31/07/2025 Spot Bond					0.00000	114.75731				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN86 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.43800				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.42000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86 On 31/01/2025 Spot Bond					0.00000	99.77791				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.55694				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86 On 15/07/2029 Spot Bond					0.00000	99.82007				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	99.81805				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87 On 31/07/2027 Spot Bond					0.00000	99.81899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	83.91626				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	101.55590				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	100.90328				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	99.75462				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	99.75462				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	99.82029				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.60173				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.59877				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	85.28022				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	99.82085				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.05531				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.85648				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.85648				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.67887				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.82684				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.63500	5.63500	5.63500	125.59280				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	107.74481				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.98582				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	100.93537				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	99.79774				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.90994				0.00	0	
Total CLN894 SPOT										0.00	0	

Contract 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 CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.55590				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.75088				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.57510				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.44262				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	64.95315				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.31000	11.31000	11.31000	106.95183				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.68000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			10.93500	10.93500	10.93500	102.04297				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.16623				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.04868				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.97903				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.23548				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.52000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	102.03300				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	100.98598				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	103.01696				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	99.79722				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.97612				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	98.98400				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	101.14532				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	100.39700				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.39687				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN918 On 20/12/2027 Spot Bond					0.00000	100.88488				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.36172				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.36172				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.16993				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	101.16993				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	101.20167				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.12728				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.04390				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.05358				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	101.04874				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	99.79722				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	

Contract 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 CLN929										0.00	0	
CLN93 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	
CLN93 On 20/06/2028 Spot Bond					0.00000	99.36740				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.78827				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN93 On 20/06/2028 Spot Bond			12.30500	12.30500	12.30500	103.79196				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN93 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	
CLN93 On 20/03/2026 Spot Bond					0.00000	101.12560				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN93 On 20/03/2025 Spot Bond					0.00000	100.83076				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN93 On 20/03/2027 Spot Bond					0.00000	100.90563				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.61056				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94 On 20/03/2026 Spot Bond					0.00000	100.84264				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94 On 20/06/2030 Spot Bond					0.00000	100.81057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	100.22082				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.39748				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 20/06/2028 Spot Bond					0.00000	100.19636				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total CLN946 SPOT										0.00	0	25,000,000.00
Total For CLN946										0.00	0	25,000,000.00
COJ05 On 05/06/2023 Spot Bond			10.45000	104.90117	10.45000	104.87148				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.14000	104.71966	11.14000	104.68847				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.26000	102.72551	11.26000	102.69460				0.00	0	1,000,000.00
Total COJG01 SPOT										0.00	0	1,000,000.00
Total For COJG01										0.00	0	1,000,000.00
COT02 On 03/04/2028 Spot Bond			12.91000	90.95082	12.91000	90.91973				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.50000	95.94678	11.50000	95.91731				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.65592				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.25000	10.25000	10.25000	104.76045				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DSY04 On 21/08/2026 Spot Bond					0.00000	102.35108				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.93811				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.31765				0.00	0	20,000,00
Total DSY06 SPOT										0.00	0	20,000,00
Total For DSY06										0.00	0	20,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.56356				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.63153				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.89138				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.91331				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.93137				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.25000	102.10588	9.25000	102.08038				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.76678	9.69000	101.74018				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.76678	9.69000	101.74018				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.45000	98.97017	10.45000	98.94232				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.58000	99.79333	10.58000	99.76491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.84040	10.10000	101.81268				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.84040	10.10000	101.81268				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	100.56350				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.74110				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.40383				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.62606				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.00428				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	102.34139				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.45517				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.61458				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	99.71485				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	99.04701				0.00	0	
Total DVFB29 SPOT										0.00	0	

Contract 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 DVFB29									0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.06964			0.00	0	
Total DVFB30 SPOT									0.00	0	
Total For DVFB30									0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.09203			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.71352			0.00	0	
Total DVFC26 SPOT									0.00	0	
Total For DVFC26									0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.53502			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.75500	117.30678	5.75500	117.29235			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.60000	102.63697	5.60000	102.62452			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	150.24629	2.25000	150.24169			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.78500	156.99678	4.78500	156.98117			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			4.81000	143.33918	4.81000	143.32482			0.00	0	
Total EL29 SPOT									0.00	0	
Total For EL29									0.00	0	
EL30 On 29/07/2030 Spot Bond			4.83000	137.43224	4.83000	137.41839		2,994,600,000,000.00	620,000,000	310,000,00	
Total EL30 SPOT								2,994,600,000,000.00	620,000,000	310,000,00	
Total For EL30								2,994,600,000,000.00	620,000,000	310,000,00	
EL31 On 02/06/2031 Spot Bond			5.57500	121.20497	5.57500	121.19043		0.00	0		
Total EL31 SPOT								0.00	0		
Total For EL31								0.00	0		
EL36 On 31/01/2036 Spot Bond			5.47000	106.44050	5.47000	106.42795		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	150.24629	2.25000	150.24169				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	193.41843				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	190.28023				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	178.20806				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	148.25574				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	147.25334				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	143.34421				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	133.27784				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	128.27443				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	130.30495				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	107.97707				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	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
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	107.26304				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	117.15794				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.56000	99.30164	10.56000	99.27341				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.63000	12.63000	12.63000	96.95216				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.68000	12.68000	12.68000	95.22390				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			10.65000	10.65000	10.65000	102.96838				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.65000	10.65000	10.65000	102.74281				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.49000	12.49000	12.49000	99.18361				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.55500	11.55500	11.55500	101.29237				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.99000	14.99000	14.99000	94.49996				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.31344				0.00	0	
Total EPF015 SPOT										0.00	0	

Contract 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 EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.16468				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.31492				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.36850				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.12056				0.00	0	100,000,00
Total EPF022 SPOT										0.00	0	100,000,00
Total For EPF022										0.00	0	100,000,00
EPF023 On 07/09/2026 Spot Bond					0.00000	101.21101				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.47257				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.03467				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.83920				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.75856				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.93414				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.83324				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.90968				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	101.57947				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	99.81937				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	100.79015				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.36980				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	102.04182				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT010 On 11/11/2023 Spot Bond					0.00000	101.64283				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT011 On 11/11/2025 Spot Bond					0.00000	101.71648				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT012 On 11/11/2027 Spot Bond					0.00000	102.25174				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.69074				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.74564				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.71809				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	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
ERS3C On 17/05/2027 Spot Bond					0.00000	101.77300				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.71840				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.69125				0.00	0	
Total ERS29 SPOT										0.00	0	
Total For ERS29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.70915				0.00	0	
Total ERS30 SPOT										0.00	0	
Total For ERS30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.74542				0.00	0	
Total ERS31 SPOT										0.00	0	
Total For ERS31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.78189				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.80923				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.45000	96.48592	9.45000	96.46159			202,434,726,690,000.00	21,421,664,200	12,858,800,00	
Total ES26 SPOT									12,434,726,690,000.00	21,421,664,200	12,858,800,00	
Total For ES26									12,434,726,690,000.00	21,421,664,200	12,858,800,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.50618	7.85000	100.48505			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.13000	73.90103	12.09500	74.04211			13,115,996,754,000.00	1,081,285,800	6,094,948,40	
Total ES33 SPOT									13,115,996,754,000.00	1,081,285,800	6,094,948,40	
Total For ES33									13,115,996,754,000.00	1,081,285,800	6,094,948,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.84386	7.50000	100.82369			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			12.58500	70.75761	12.54500	70.95095			1,574,262,684,000.00	125,090,400	1,621,177,40	
Total ES42 SPOT									1,574,262,684,000.00	125,090,400	1,621,177,40	

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 ES42										1,574,262,684,000.00	125,090,400	1,621,177,400
ES42/R On 25/04/2042 Spot Bond			8.50000	100.02275	8.50000	100.00000				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.48000	11.48000	11.48000	102.35188				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.33000	14.33000	14.33000	96.44755				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.84972				0.00	32,400,000	108,100,000
Total EXX05 SPOT										0.00	32,400,000	108,100,000
Total For EXX05										0.00	32,400,000	108,100,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.74498				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.81937				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.72817				0.00	0	100,000,000
Total FIFB19 SPOT										0.00	0	100,000,000
Total For FIFB19										0.00	0	100,000,000
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.56344				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.85861				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.45498				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.53805				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.60559				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FIG04 SPOT									0.00	0	
Total For FIG04									0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.62249			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									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	103.81860			0.00	72,400,000	348,100,00
Total FRB24 SPOT									0.00	72,400,000	348,100,00
Total For FRB24									0.00	72,400,000	348,100,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.12685			0.00	0	500,000,00
Total FRB25 SPOT									0.00	0	500,000,00
Total For FRB25									0.00	0	500,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.38988			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.23000	106.55314	9.23000	106.52674			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.47340			0.00	400,000,000	200,000,00
Total FRB28 SPOT									0.00	400,000,000	200,000,00
Total For FRB28									0.00	400,000,000	200,000,00
FRB29 On 19/04/2026 Spot Bond					0.00000	101.70224			0.00	0	100,000,00
Total FRB29 SPOT									0.00	0	100,000,00
Total For FRB29									0.00	0	100,000,00
FRB30 On 19/04/2026 Spot Bond			9.15000	97.60704	9.15000	97.58317		508,740,000,000.00		55,600,000	13,900,00
Total FRB30 SPOT								508,740,000,000.00		55,600,000	13,900,00
Total For FRB30								508,740,000,000.00		55,600,000	13,900,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.15871			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.66199			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB33 On 29/09/2029 Spot Bond					0.00000	100.68131				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.86340				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	102.05955				0.00	0	1,000,000,00
Total FRB35 SPOT										0.00	0	1,000,000,00
Total For FRB35										0.00	0	1,000,000,00
FRBI23 On 07/12/2023 Spot Bond			3.85000	333.15811	3.85000	333.13358				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	165.81572				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.63000	215.02747	4.63000	215.00725				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.95000	4.95000	4.95000	115.80349				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	230.69857				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.64900	96.87146	5.64900	96.85972				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.57000	98.84152	5.57000	98.82959				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.49326	9.49326	9.49326	87.07506				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.49175	9.49175	9.49175	86.15163				0.00	0	
Total FRBZ03 SPOT										0.00	0	

Contract 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 FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.05000	5.05000	5.05000	163.43929				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	101.43460				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.41971				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.56123				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.24888				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.17905				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.78974				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.80882				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.23622				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	103.12332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.58660				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.46987				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.19602				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.85484				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.93543				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.99568				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.92979				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.05914				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	102.21692				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.92766				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	98.35052				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC32: On 20/12/2024 Spot Bond					0.00000	101.08557				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.94198				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.57807				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.91439				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.70089				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.30027				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.72136				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.11960				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.82402				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.20002				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.16655				0.00	0	
Total FRC347 SPOT										0.00	0	

Contract 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 FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.48008				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.32670				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.20441				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.48034				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 02/05/2023 Spot Bond					0.00000	102.40943				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.40406				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	102.36750				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	102.34081				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	102.35867				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	102.33333				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36: On 31/01/2024 Spot Bond					0.00000	102.24920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2024 Spot Bond					0.00000	100.67079				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	102.11408				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	101.92850				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.24699				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	91.67919				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	101.55017				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	90.55635				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	90.69920				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC371 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC373 On 20/06/2026 Spot Bond					0.00000	92.01347				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC375 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC376 On 20/06/2026 Spot Bond					0.00000	89.00779				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC377 On 20/06/2026 Spot Bond					0.00000	88.86494				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC378 On 20/12/2026 Spot Bond					0.00000	100.87605				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC379 On 23/09/2023 Spot Bond					0.00000	100.92518				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	97.74887				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	101.65072				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC385 On 15/02/2025 Spot Bond					0.00000	101.65072				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	101.62514				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC387 On 16/02/2025 Spot Bond					0.00000	101.62514				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC388 On 07/12/2023 Spot Bond					0.00000	101.38946				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC389 On 30/04/2027 Spot Bond					0.00000	102.40552				0.00	0	
Total FRC389 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For FRC389										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC39: On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.97900				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.77596				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.40549				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.10440				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond			8.95000	8.95000	8.95000	100.25744				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.10950				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.11553				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.18113				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.95500	10.95500	10.95500	101.38500				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.30074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	99.80358				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			14.15000	14.15000	14.15000	102.71520				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond			10.95500	10.95500	10.95500	103.34165				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.60067				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.35744				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	101.00539				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond			11.70000	11.70000	11.70000	99.84979				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	102.40552				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.69195				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.65005				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.63211				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2025 Spot Bond					0.00000	101.63232				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.22933				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.68596				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.63225				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.86890				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.88444				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.88444				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.58681				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	102.40543				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.75095				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.78447				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	100.97993				0.00	0	
Total FRC428 SPOT										0.00	0	

Contract 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 FRC428										0.00	0	
FRC42: On 31/10/2027 Spot Bond					0.00000	102.40559				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.55703				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.55612				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.40546				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.55612				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.63200				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.58448				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.97120				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.53500	9.53500	9.53500	104.57202				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.15862				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.17248				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.57130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.57130				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.00521				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.90783				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	99.91953				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.55612				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.15010				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.55612				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.57130				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.01480				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.65121				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	99.91953				0.00	0	2,360,000,00
Total FRC452 SPOT										0.00	0	2,360,000,00
Total For FRC452										0.00	0	2,360,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45: On 29/10/2025 Spot Bond					0.00000	99.92035				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	100.89358				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.10765				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.21183				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	101.18763				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	100.96147				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	101.29220				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	101.22951				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	101.17350				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	100.04472				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	100.78441				0.00	0	
Total FRC464 SPOT										0.00	0	

Contract 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 FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.68465				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: 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			5.08500	110.54811	5.08500	110.53645				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.35000	118.51657	5.35000	118.50298				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.15180				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.07836				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.78621				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.78962				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.62054				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.24799				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.33660				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.27074				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29 On 20/04/2029 Spot Bond					0.00000	99.97478				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.74523				0.00	0	700,000,00
Total FRJ30 SPOT										0.00	0	700,000,00
Total For FRJ30										0.00	0	700,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.66523				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.75419				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond			4.90800	4.90800	4.90800	106.32834				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.32000	5.32000	5.32000	118.91921			39,782,960,000.00		7,478,000	3,739,00
Total FRS101 SPOT									39,782,960,000.00		7,478,000	3,739,00
Total For FRS101									39,782,960,000.00		7,478,000	3,739,00
FRS10 On 23/01/2024 Spot Bond					0.00000	99.85987				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.46000	117.00530	5.46000	116.99153				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.47500	233.06857	5.47500	233.04127				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.78000	112.73774	5.78000	112.72351				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.47500	5.47500	5.47500	233.04127				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS114 On 31/01/2025 Spot Bond			4.95000	163.73359	4.95000	163.71656				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	116.03743	3.70500	116.02927				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.40000	117.82676	5.40000	117.81310				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.59500	230.72636	5.59500	230.69857				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.59500	230.72636	5.59500	230.69857				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.13000	166.02702	4.13000	166.01343				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.67500	229.18059	5.67500	229.15251				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.60000	115.11493	5.60000	115.10097				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			4.96000	211.84162	4.96000	211.81984				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.35000	105.58842	6.35000	105.57347				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.17000	209.84250	5.17000	209.81976				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.23000	209.27531	5.23000	209.25229				0.00	0	
Total FRS131 SPOT										0.00	0	

Contract 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 FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.18500	219.61479	6.18500	219.58487				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			6.30000	106.19332	6.30000	106.17843				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	115.10097				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.39000	117.96435	5.39000	117.95069				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.04000	211.07748	5.04000	211.05533				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS13: On 07/12/2033 Spot Bond			5.95500	223.86787	5.95500	223.83875				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.17000	209.84250	5.17000	209.81976				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.17000	209.84250	5.17000	209.81976				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			4.57100	215.60283	4.57100	215.58291				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			4.90000	163.87224	4.90000	163.85544				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.52000	206.55861	5.52000	206.53429				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.56000	206.18708	5.56000	206.16260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15 On 31/01/2025 Spot Bond			4.87000	163.95551	4.87000	163.93881				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.03500	211.12516	5.03500	211.10303				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.57000	5.57000	5.57000	206.06978				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17 On 16/10/2024 Spot Bond					0.00000	100.22527				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	100.92067				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	100.72473				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	192.09655				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	149.73658				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	212.15245				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	228.64081				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS197 On 05/08/2024 Spot Bond					0.00000	101.84965				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	102.00944				0.00	182,800,000	45,700,000
Total FRS199 SPOT										0.00	182,800,000	45,700,000
Total For FRS199										0.00	182,800,000	45,700,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.81972				0.00	81,600,000	20,400,000
Total FRS200 SPOT										0.00	81,600,000	20,400,000
Total For FRS200										0.00	81,600,000	20,400,000
FRS201 On 06/08/2025 Spot Bond					0.00000	101.42527				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.29752				0.00	157,600,000	39,400,000
Total FRS206 SPOT										0.00	157,600,000	39,400,000
Total For FRS206										0.00	157,600,000	39,400,000
FRS209 On 18/11/2024 Spot Bond					0.00000	101.57098				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	101.19561				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS223 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS223										0.00	0	
FRS22: On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	100.82402				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	101.83897				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	103.96484				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.95791				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	73.30878				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.61376				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	114.91803				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.21720				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	101.22350				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.26021				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	128.88416				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	100.92618				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	101.62054				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26: On 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	100.74279				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	131.27666				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	100.74622				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.74346				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	100.86011				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	101.03284				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	100.63795				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	100.77108				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.36500	10.36500	10.36500	96.90524				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.36500	10.36500	10.36500	96.90524				0.00	0	
Total FRS285 SPOT										0.00	0	

Contract 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 FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	99.99970				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.48198				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.46400	11.46400	11.46400	92.65488				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.89640				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	110.59755				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	118.80826				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.73639				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 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	
FRS303 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	
FRS304 On 06/07/2023 Spot Bond					0.00000	100.51947				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	102.40553				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 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	
FRS307 On 31/07/2023 Spot Bond					0.00000	100.83195				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	110.89423				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			9.65000	9.65000	9.65000	101.30430				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.89298				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	101.78642				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	99.93000				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS314 On 03/06/2024 Spot Bond					0.00000	101.16927				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	100.75086				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	101.63422				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/05/2023 Spot Bond			4.36000	4.36000	4.36000	100.14909				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS319 On 02/05/2023 Spot Bond					0.00000	99.83302				0.00	0	
Total FRS319 SPOT										0.00	0	
Total For FRS319										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.49000	3.49000	3.49000	333.84668				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.87000	335.09719	2.87000	335.08138				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.23000	3.23000	3.23000	334.36344				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.96790				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.30000	108.50826	5.30000	108.49598				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.96500	66.29563	4.96500	112.48142			893,700,000,000.00	180,000,000	170,000,000	
Total FRS81 SPOT									893,700,000,000.00	180,000,000	170,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FRS81										893,700,000,000.00	180,000,000	170,000,000
FRS85 On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	166.32472				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	165.53383				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.29000	4.29000	4.29000	332.26583				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.93000	106.71934	8.93000	106.69373				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.00000	103.89548	9.00000	103.87022				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.41000	100.89492	9.41000	100.86958			369,197,586,000.00		39,234,600	14,935,523,400
Total FRX26 SPOT									369,197,586,000.00		39,234,600	14,935,523,400
Total For FRX26									369,197,586,000.00		39,234,600	14,935,523,400
FRX27 On 07/03/2027 Spot Bond			9.58000	103.29310	9.58000	103.26683				0.00	0	7,390,000,000
Total FRX27 SPOT										0.00	0	7,390,000,000
Total For FRX27										0.00	0	7,390,000,000
FRX28 On 26/07/2028 Spot Bond			9.79000	103.81603	9.79000	103.78863				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.43500	98.99273	10.43500	98.96492				0.00	0	11,800,000,000
Total FRX30 SPOT										0.00	0	11,800,000,000
Total For FRX30										0.00	0	11,800,000,000
FRX31 On 21/02/2031 Spot Bond			10.71000	95.34833	10.71000	95.32086				0.00	0	6,869,800,000
Total FRX31 SPOT										0.00	0	6,869,800,000
Total For FRX31										0.00	0	6,869,800,000
FRX32 On 31/03/2032 Spot Bond			10.66000	99.93702	10.66000	99.90867				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.22500	68.24475	12.22500	68.22264				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.56079				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.51575				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.47214				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.50175				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.51047				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.01493				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.01696				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.10719				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	101.59723				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.35850				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.40809				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.74862				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.55000	119.76996	4.55000	119.75888				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.29038				0.00	0	2,030,000,00
Total GRT07 SPOT										0.00	0	2,030,000,00
Total For GRT07										0.00	0	2,030,000,00
GRT17 On 17/10/2023 Spot Bond			8.95900	100.77119	8.95900	100.74749				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.71820				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.66000	102.48712	7.66000	102.46608				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.82920				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.79067				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.66185				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.62190				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.16578				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.70381				0.00	0	
Total GRT30 SPOT										0.00	0	

Contract 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 GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.31620				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.53155				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.79939				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.94423				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.72775				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.65561				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.82429				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.95222				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.09626				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.94678				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.40056				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.28178				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.24032				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.48766				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.00067				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.04598				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.92670				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.76023				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.69478				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.28000	9.28000	9.28000	100.67800				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.77986				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.08984				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.52627				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H121T3 On 30/06/2023 Spot Bond					0.00000	100.49792				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.47098				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.75094				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	104.87894				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.23766				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.84189				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.64492				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.06849				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.50298				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.15527				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	102.09891				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.86344				0.00	0	
Total HILB16 SPOT										0.00	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 HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.51606				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.52733				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.15000	332.56867	4.15000	332.54147				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.28000	4.28000	4.28000	336.00603				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.56000	100.62419	10.56000	100.59560				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.23500	77.60806	5.23500	111.62925		144,269,271,000.00		27,558,600	13,779,300	
Total HWAY33 SPOT								144,269,271,000.00		27,558,600	13,779,300	
Total For HWAY33								144,269,271,000.00		27,558,600	13,779,300	
HWAY3 On 31/07/2034 Spot Bond			12.09500	84.88135	12.09500	84.85382		687,639,454,000.00		56,853,200	4,355,487,300	
Total HWAY34 SPOT								687,639,454,000.00		56,853,200	4,355,487,300	
Total For HWAY34								687,639,454,000.00		56,853,200	4,355,487,300	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.19995	100.00000	11.17489			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	0		
HWAY3 On 31/07/2035 Spot Bond			12.16500	83.80536	12.16500	83.77803			0.00	0	4,590,000,000	
Total HWAY35 SPOT									0.00	0	4,590,000,000	
Total For HWAY35									0.00	0	4,590,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.19451	100.00000	11.16947			0.00	0		
Total HWAY35/R209 SPOT									0.00	0		
Total For HWAY35/R209									0.00	0		
I2025 On 31/01/2025 Spot Bond			3.43000	168.01795	3.45000	167.95000		44,932,886,124,000.00		13,099,966,800	505,378,000,000	
Total I2025 SPOT								14,932,886,124,000.00		13,099,966,800	505,378,000,000	
Total For I2025								14,932,886,124,000.00		13,099,966,800	505,378,000,000	
I2029 On 31/03/2029 Spot Bond			4.06000	121.60336	4.08000	121.46014		808,817,599,450,000.00		199,216,157,500	286,636,530,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total I2029 SPOT									18,817,599,450,000.00	199,216,157,500	286,636,530,600
Total For I2029									18,817,599,450,000.00	199,216,157,500	286,636,530,600
I2031 On 31/01/2031 Spot Bond			4.25000	100.92642	4.25000	100.91782			3,400,000,000,000.00	800,000,000	400,000,000
Total I2031 SPOT									3,400,000,000,000.00	800,000,000	400,000,000
Total For I2031									3,400,000,000,000.00	800,000,000	400,000,000
I2033 On 28/02/2033 Spot Bond			4.58500	115.43333	4.58500	115.42269			637,809,880,141,000.00	139,107,934,600	438,511,258,300
Total I2033 SPOT									17,809,880,141,000.00	139,107,934,600	438,511,258,300
Total For I2033									17,809,880,141,000.00	139,107,934,600	438,511,258,300
I2038 On 31/01/2038 Spot Bond			4.67000	128.39052	4.70000	127.92245			488,135,153,496,000.00	104,525,728,800	430,466,554,200
Total I2038 SPOT									18,135,153,496,000.00	104,525,728,800	430,466,554,200
Total For I2038									18,135,153,496,000.00	104,525,728,800	430,466,554,200
I2046 On 31/03/2046 Spot Bond			4.70000	112.26248	4.74900	111.38287			919,774,939,320,000.00	195,696,795,600	519,112,565,800
Total I2046 SPOT									19,774,939,320,000.00	195,696,795,600	519,112,565,800
Total For I2046									19,774,939,320,000.00	195,696,795,600	519,112,565,800
I2050 On 31/12/2050 Spot Bond			4.72000	114.19519	4.72000	114.18404			409,237,321,728,000.00	86,702,822,400	426,546,828,100
Total I2050 SPOT									19,237,321,728,000.00	86,702,822,400	426,546,828,100
Total For I2050									19,237,321,728,000.00	86,702,822,400	426,546,828,100
IBG01 On 07/02/2025 Spot Bond					0.00000	101.69135			0.00	0	0
Total IBG01 SPOT									0.00	0	0
Total For IBG01									0.00	0	0
IBG02 On 07/02/2027 Spot Bond					0.00000	101.50169			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			3.95000	332.96143	3.95000	332.93598			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	101.53626			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	102.06073			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	101.77134			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL134 On 17/10/2024 Spot Bond					0.00000	100.27472				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.52987				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.44209				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.94325				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.86583				0.00	128,400,000	32,100,000
Total IBL138 SPOT										0.00	128,400,000	32,100,000
Total For IBL138										0.00	128,400,000	32,100,000
IBL145 On 20/03/2026 Spot Bond					0.00000	100.86460				0.00	305,600,000	76,400,000
Total IBL145 SPOT										0.00	305,600,000	76,400,000
Total For IBL145										0.00	305,600,000	76,400,000
IBL147 On 03/07/2025 Spot Bond					0.00000	100.60164				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.26094				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.29189				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.46308				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.80952				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.55827				0.00	0	
Total IBL162 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.30541				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.64283				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.67500				0.00	0	100,000,00
Total IBL168 SPOT										0.00	0	100,000,00
Total For IBL168										0.00	0	100,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.45527				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.23447				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.31122				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.50826				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.31552				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.72660				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.35849				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.92926				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.82104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.09670				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.78794				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.51037				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.23069				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.19254				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.15439				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.81908				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.52998				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.87120				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.81031				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.58233				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL220 On 31/03/2027 Spot Bond					0.00000	99.17551				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.21000	8.21000	8.21000	103.32113				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.94025				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.65918				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.33064				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.87519				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.77136				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.17351				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.04477				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.07371				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.81013				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.11000	9.11000	9.11000	102.66959				0.00	0	
Total IBL232 SPOT										0.00	0	

Contract 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 IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.62075				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.63902				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.90675				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.29580				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.64053				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.26879				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.19051				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	102.20575				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.92997				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.92732				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.78770				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.01500	10.01500	10.01500	98.90352				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.72733				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.70981				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.16000	101.09447	8.16000	101.23230				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.34923				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.91257				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.30107				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.10013				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.95033				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.98402				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.92971				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	99.83023				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL262 On 31/01/2028 Spot Bond					0.00000	99.82655				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	101.88856				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.40514				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.23000	8.23000	8.23000	100.49414				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.63445				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.48494				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.05890				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.44000	102.52180	9.44000	102.49568				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.91680				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.69000	103.82115	9.69000	103.79402				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.98000	106.51683	10.98000	106.55120				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.25000	105.81532	10.25000	105.78626				0.00	0	
Total IDCG11 SPOT										0.00	0	

Contract 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 IDCG11										0.00	0	
IDCG11 On 26/04/2023 Spot Bond					0.00000	99.97519				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG13 On 12/11/2023 Spot Bond					0.00000	101.49571				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	100.14749				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.89184				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	100.83956				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2024 Spot Bond					0.00000	100.47087				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	96.77372				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.00000	102.84969	9.00000	102.82482				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.41533				0.00	200,000,000	100,000,000
Total INLV01 SPOT										0.00	200,000,000	100,000,000
Total For INLV01										0.00	200,000,000	100,000,000
INLV06 On 22/01/2026 Spot Bond					0.00000	104.16463				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.39549				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.42282				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.33990				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.52209				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.83158				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.71108				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.77168				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.21445				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.85546				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.36051				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.59119				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.98402				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.48670				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF36 On 23/02/2029 Spot Bond					0.00000	101.50322				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.46182				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.49499				0.00	118,000,000	29,500,00
Total IPF38 SPOT										0.00	118,000,000	29,500,00
Total For IPF38										0.00	118,000,000	29,500,00
IPF39 On 23/02/2029 Spot Bond					0.00000	101.50322				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	101.19319				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.27349				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.44524				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.94954				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.37045				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.24204				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.32400				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.92267				0.00	0	
Total IVC147 SPOT										0.00	0	

Contract 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 IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.30839				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	100.73029				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.22643				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.39235				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.38000	101.06065	8.38000	101.03787				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.31059				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.39000	101.63946	7.39000	101.61928				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.25502				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.43000	100.76925	8.43000	100.74665				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.26965				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.37000	100.76054	8.37000	100.73810				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.66204				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.17804				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 26/04/2025 Spot Bond					0.00000	99.97492				0.00	0	990,000,00
Total IVC213 SPOT										0.00	0	990,000,00
Total For IVC213										0.00	0	990,000,00
IVC214 On 28/04/2023 Spot Bond					0.00000	99.92368				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.61000	99.80359	8.61000	99.78061				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.94000	99.90245	5.94000	99.88621				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.30500	9.30500	9.30500	101.73597				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	102.15941				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.87923				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC224 On 19/11/2024 Spot Bond					0.00000	101.57286				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.25000	10.25000	10.25000	99.97579				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.32842				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.62000	9.62000	9.62000	99.70395				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.21082				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.59500	8.59500	8.59500	100.33933				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.22000	9.22000	9.22000	100.04810				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.35421				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.93537				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.92967				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.18639				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.94507				0.00	0	
Total IVC238 SPOT										0.00	0	

Contract 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 IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.44189				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.93246				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.92081				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.42726				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.63127				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.10473				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.85313				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				99.93159	0.00000	100.17366				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				99.93159	0.00000	100.25421				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	16,000,000.00
Total IVC249 SPOT										0.00	0	16,000,000.00
Total For IVC249										0.00	0	16,000,000.00
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.67884				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.51904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.45000	8.45000	8.45000	99.40168				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	99.35596				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	99.03703				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	101.00073				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.32852				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	99.99166				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.16388				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.99062				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.92247				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.99843				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP02 On 15/09/2026 Spot Bond					0.00000	101.91537				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.52562				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.36501				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.40806				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.57258				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.62325				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	100.63916				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	101.52044				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	101.54309				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.75000	113.28243	9.75000	113.25265				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.16432				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.22225				0.00	0	
Total LGL10 SPOT										0.00	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 LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.51735				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.12581				0.00	0	100,000,00
Total LGL12 SPOT										0.00	0	100,000,00
Total For LGL12										0.00	0	100,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.83534				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.99365				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.60626				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.64108				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.67590				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.27336				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.37812				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.35000	14.35000	14.35000	101.08433				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF068 On 17/11/2023 Spot Bond					0.00000	101.51752				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF070 On 28/05/2024 Spot Bond					0.00000	101.60312				0.00	0	5,500,000,00

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 MBF070 SPOT										0.00	0	5,500,000.00
Total For MBF070										0.00	0	5,500,000.00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.00772				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07:On 31/05/2025 Spot Bond					0.00000	101.34161				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07:On 30/09/2025 Spot Bond					0.00000	100.72407				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04:On 27/07/2023 Spot Bond					0.00000	99.92814				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04:On 27/09/2023 Spot Bond					0.00000	100.77183				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.53839				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04:On 27/03/2024 Spot Bond					0.00000	100.85523				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05:On 26/03/2024 Spot Bond					0.00000	100.70738				0.00	5,000,000,000	9,960,000,000
Total MBP052 SPOT										0.00	5,000,000,000	9,960,000,000
Total For MBP052										0.00	5,000,000,000	9,960,000,000
MMIG0:On 12/08/2025 Spot Bond			9.00000	9.00000	9.00000	106.90401				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0:On 19/10/2028 Spot Bond					0.00000	100.76651				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.57124				0.00	0	550,000.00
Total MMIG07 SPOT										0.00	0	550,000.00
Total For MMIG07										0.00	0	550,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	101.98681				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.67000	102.33723	9.67000	102.31069			452,556,000,000.00		46,800,000	11,700,000
Total MML02 SPOT									452,556,000,000.00		46,800,000	11,700,000
Total For MML02									452,556,000,000.00		46,800,000	11,700,000
MML03 On 15/03/2028 Spot Bond					0.00000	102.50579				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.90000	93.22387	9.90000	93.12166				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	101.94540				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.23500	103.18604	10.23500	103.15758				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.81166				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.33834				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.76529				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.34086				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.04321				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.35164				0.00	0	
Total MTN18 SPOT										0.00	0	

Contract 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 MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.95727				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.20572				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.03011				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.13753				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.59500	98.81631	9.59500	98.79072				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.03452				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.29068				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.43333				0.00	0	200,000,00
Total MTN26 SPOT										0.00	0	200,000,00
Total For MTN26										0.00	0	200,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	102.94380				0.00	70,000,000	35,000,00
Total MTN27 SPOT										0.00	70,000,000	35,000,00
Total For MTN27										0.00	70,000,000	35,000,00
MTN28 On 15/03/2025 Spot Bond					0.00000	101.54048				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.79550				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.59777				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.41653				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.91233				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.89778				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.27861				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.77419				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.62273				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.77993				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	101.60574				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.60587				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.55157				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.45067				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7C25 On 20/06/2025 Spot Bond					0.00000	100.95685				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.07807				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.18939				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.40000	102.47021	9.40000	102.44447				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.51000	102.40534	10.51000	102.37637				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.13785				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.92595				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.04149				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.92635				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.95071				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.94000	101.65394	8.94000	101.62978				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.15000	102.34931	9.15000	102.32402				0.00	0	
Total NBK16A SPOT										0.00	0	

Contract 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 NBK16A									0.00	0	
NBK17, On 22/04/2026 Spot Bond			9.28000	101.82100	9.28000	101.79577			0.00	0	
Total NBK17A SPOT									0.00	0	
Total For NBK17A									0.00	0	
NBK20, On 01/06/2026 Spot Bond			9.37500	106.73343	9.37500	106.70657		326,250,000,000.00		34,800,000	8,700,00
Total NBK20A SPOT								326,250,000,000.00		34,800,000	8,700,00
Total For NBK20A								326,250,000,000.00		34,800,000	8,700,00
NBK21, On 21/07/2027 Spot Bond			9.47500	106.71449	9.47500	106.68721		0.00		0	
Total NBK21A SPOT								0.00		0	
Total For NBK21A								0.00		0	
NBK23, On 19/11/2025 Spot Bond			8.12800	110.46335	8.12800	110.43904		156,057,600,000.00		19,200,000	4,800,00
Total NBK23A SPOT								156,057,600,000.00		19,200,000	4,800,00
Total For NBK23A								156,057,600,000.00		19,200,000	4,800,00
NBK24, On 19/11/2027 Spot Bond			9.17000	111.22232	9.17000	111.19478		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	103.23264		0.00		0	
Total NBK25B SPOT								0.00		0	
Total For NBK25B								0.00		0	
NBK26, On 10/05/2023 Spot Bond			100.00000	101.44882	100.00000	101.18185		0.00		0	
Total NBK26A SPOT								0.00		0	
Total For NBK26A								0.00		0	
NBK26, On 22/04/2026 Spot Bond					0.00000	102.35093		0.00		0	
Total NBK26B SPOT								0.00		0	
Total For NBK26B								0.00		0	
NBK27, On 10/05/2026 Spot Bond			9.09500	110.48590	9.09500	110.45876		0.00		0	
Total NBK27A SPOT								0.00		0	
Total For NBK27A								0.00		0	
NBK28, On 02/08/2023 Spot Bond			8.16000	102.75377	8.16000	102.73129		0.00		0	
Total NBK28A SPOT								0.00		0	
Total For NBK28A								0.00		0	
NBK29, On 31/07/2026 Spot Bond			9.24000	105.91903	9.24000	105.89260		0.00		0	
Total NBK29A SPOT								0.00		0	
Total For NBK29A								0.00		0	
NBK30, On 20/02/2024 Spot Bond			8.97000	102.18743	8.97000	102.16266		86,112,000,000.00		9,600,000	2,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK30A SPOT										86,112,000,000.00	9,600,000	2,400,000
Total For NBK30A										86,112,000,000.00	9,600,000	2,400,000
NBK31 On 09/11/2023 Spot Bond			8.74000	104.70383	8.74000	104.67909				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35 On 10/05/2023 Spot Bond					0.00000	101.95334				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	104.56358				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.10242				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	102.28082				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	102.38356				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	102.21016				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	103.80534				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	102.02982				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50 On 09/11/2025 Spot Bond					0.00000	102.31718				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52 On 21/02/2024 Spot Bond					0.00000	101.92847				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK53I On 21/02/2026 Spot Bond					0.00000	102.01715				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.97984				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	102.40159				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5I On 01/08/2026 Spot Bond					0.00000	102.19408				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5I On 01/08/2029 Spot Bond					0.00000	101.74676				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6I On 24/02/2025 Spot Bond					0.00000	101.77677				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6I On 24/02/2027 Spot Bond					0.00000	101.30494				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6I On 15/04/2024 Spot Bond					0.00000	100.37763				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6I On 21/02/2026 Spot Bond					0.00000	101.39066				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6I On 15/04/2028 Spot Bond					0.00000	100.64150				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6I On 21/02/2028 Spot Bond					0.00000	101.44809				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6I On 21/02/2030 Spot Bond					0.00000	101.50516				0.00	0	
Total NBKB66 SPOT										0.00	0	

Contract 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 NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.51712				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.75554				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			10.49500	101.18820	10.49500	101.16008				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.87437				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.15000	101.31936	10.15000	101.29210				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.87923				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.88684				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.89655				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.32160				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.32160				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL01 On 01/07/2025 Spot Bond					0.00000	101.56164				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.33702				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.11131				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.16498				0.00	44,800,000	11,200,00
Total NGL07 SPOT										0.00	44,800,000	11,200,00
Total For NGL07										0.00	44,800,000	11,200,00
NGL08 On 02/07/2025 Spot Bond					0.00000	104.59641				0.00	154,800,000	38,700,00
Total NGL08 SPOT										0.00	154,800,000	38,700,00
Total For NGL08										0.00	154,800,000	38,700,00
NGL09 On 19/06/2026 Spot Bond					0.00000	101.71434				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.69364				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.64600				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	101.20923				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.65527				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.74170				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.07171				0.00	0	
Total NGT105 SPOT										0.00	0	

Contract 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 NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.86708				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.44657				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.76469				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.41733				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.34454				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.03082				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.27779				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.18858				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	101.21320				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.74422				0.00	750,000,000	3,350,000,00
Total NHM016 SPOT										0.00	750,000,000	3,350,000,00
Total For NHM016										0.00	750,000,000	3,350,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	101.93340				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.41072				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.18064				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.84174				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.95663				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.11469				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.64500	5.64500	5.64500	229.73080				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.54000	4.54000	4.54000	215.88608				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	165.80162				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.97000	4.97000	4.97000	115.67698				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			5.45000	5.45000	5.45000	117.12799				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	165.50567				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB12 On 07/12/2033 Spot Bond			3.45000	277.23396	3.45000	277.21654				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.11000	4.11000	4.11000	166.06997				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.18500	4.18500	4.18500	219.39302				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.33000	217.97152	4.33000	217.95277				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.47000	91.23534	5.47000	116.85527				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.30780				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	146.96549				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.94622				0.00	111,600,000	27,900,000
Total NN022 SPOT										0.00	111,600,000	27,900,000
Total For NN022										0.00	111,600,000	27,900,000
NN023 On 07/11/2025 Spot Bond					0.00000	101.36888				0.00	174,000,000	43,500,000
Total NN023 SPOT										0.00	174,000,000	43,500,000
Total For NN023										0.00	174,000,000	43,500,000
NN026 On 21/11/2025 Spot Bond					0.00000	101.27813				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.13793				0.00	0	
Total NN03 SPOT										0.00	0	

Contract 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 NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.98694				0.00	193,600,000	48,400,00
Total NN034 SPOT										0.00	193,600,000	48,400,00
Total For NN034										0.00	193,600,000	48,400,00
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.25510				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.57205				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.52527				0.00	150,000,000	37,500,00
Total NN040 SPOT										0.00	150,000,000	37,500,00
Total For NN040										0.00	150,000,000	37,500,00
NN046 On 13/05/2027 Spot Bond					0.00000	102.00422				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.34096				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.99419				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.89661				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.10796				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.08368				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.43931				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.03610				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.19708				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	100.92082				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.89839				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.02129				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.89839				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.51683				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.68917				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	100.89746				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.85654				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN177 On 12/11/2025 Spot Bond			10.53000	10.53000	10.53000	102.34136				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.87000	9.87000	9.87000	104.27519				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			9.89500	9.89500	9.89500	103.02812				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.48773				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	105.47069				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	143.99000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	133.18000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	146.69000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	144.41000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	142.63872				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	

Contract 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 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	101.25388				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	101.49017				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.21766				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.22588				0.00	4,000,000,000	2,000,000,000
Total NNF094 SPOT										0.00	4,000,000,000	2,000,000,000
Total For NNF094										0.00	4,000,000,000	2,000,000,000
NNF09: On 13/06/2023 Spot Bond					0.00000	100.87609				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.82683				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.82683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF097 On 27/06/2023 Spot Bond					0.00000	100.58379				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF098 On 29/03/2028 Spot Bond					0.00000	100.66264				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF099 On 30/03/2028 Spot Bond					0.00000	100.63685				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF100 On 03/07/2023 Spot Bond					0.00000	100.49902				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF101 On 21/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	25,000,000,000	
Total NNF102 SPOT									10,000,000,000,000.00	50,000,000,000	25,000,000,000	
Total For NNF102									10,000,000,000,000.00	50,000,000,000	25,000,000,000	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	124.92011				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.21032				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.66877				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.54700				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.58860				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	101.60545				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.82295				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.61450				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.70648				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.63913				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.57184				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.42851				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.53000	214.78619	4.53000	214.76634				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.26000	108.95030	11.26000	108.91752				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	17.93504	100.00000	17.89513				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	101.58751				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.04267				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.53781				0.00	0	
Total NTC28 SPOT										0.00	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 NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.92427				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.79395				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.20096				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.50464				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.33713				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.77822				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.69029				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.87236				0.00	0	10,000,000,00
Total NTCG01 SPOT										0.00	0	10,000,000,00
Total For NTCG01										0.00	0	10,000,000,00
OML07 On 19/03/2025 Spot Bond			8.42000	105.47266	8.42000	105.44903				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			8.90000	106.46296	8.90000	106.43777				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.61759				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.58196				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.74376				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.33894				0.00	0	100,000,00
Total OML14 SPOT										0.00	0	100,000,00
Total For OML14										0.00	0	100,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	99.92493				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	101.47221				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS02 On 13/12/2027 Spot Bond					0.00000	101.68850				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.02569				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.14900				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.76096				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.21104				0.00	0	600,000,00
Total PEP05 SPOT										0.00	0	600,000,00
Total For PEP05										0.00	0	600,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	101.15672				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.38486				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	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
PMM58 On 28/02/2025 Spot Bond					0.00000	101.42722				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.38922				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.41212				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.78500	108.87330	8.75000	108.95873			023,096,773,187,000.00	1,823,915,398,200	1,582,822,788,800	
Total R186 SPOT									23,096,773,187,000.00	823,915,398,200	582,822,788,800	
Total For R186									23,096,773,187,000.00	823,915,398,200	582,822,788,800	
R197 On 07/12/2023 Spot Bond			2.75000	335.33608	2.88000	335.06141			755,149,999,450,000.00	274,599,999,800	549,578,499,900	
Total R197 SPOT									5,149,999,450,000.00	274,599,999,800	549,578,499,900	
Total For R197									5,149,999,450,000.00	274,599,999,800	549,578,499,900	
R202 On 07/12/2033 Spot Bond			4.64500	250.07431	4.64500	250.05055			5,755,331,510,000.00	1,239,038,000	71,767,169,000	
Total R202 SPOT									5,755,331,510,000.00	1,239,038,000	71,767,169,000	
Total For R202									5,755,331,510,000.00	1,239,038,000	71,767,169,000	
R2030 On 31/01/2030 Spot Bond			10.11500	91.67010	10.05500	91.91579			777,604,824,442,500.00	1,263,233,299,500	1,666,435,927,000	
Total R2030 SPOT									7,604,824,442,500.00	263,233,299,500	666,435,927,000	
Total For R2030									7,604,824,442,500.00	263,233,299,500	666,435,927,000	
R2032 On 31/03/2032 Spot Bond			10.78000	86.29433	10.74000	86.47389			781,219,185,042,000.00	1,185,641,853,900	1,674,726,362,900	
Total R2032 SPOT									11,219,185,042,000.00	185,641,853,900	674,726,362,900	
Total For R2032									11,219,185,042,000.00	185,641,853,900	674,726,362,900	
R2035 On 28/02/2035 Spot Bond			11.32000	85.61087	11.29500	85.72808			012,167,553,216,000.00	1,237,823,988,800	1,051,301,261,300	
Total R2035 SPOT									12,167,553,216,000.00	237,823,988,800	51,301,261,300	
Total For R2035									12,167,553,216,000.00	237,823,988,800	51,301,261,300	
R2037 On 31/01/2037 Spot Bond			11.61000	80.84458	11.58000	80.99102			520,663,427,021,000.00	1,422,968,426,100	1,333,089,317,600	
Total R2037 SPOT									20,663,427,021,000.00	422,968,426,100	333,089,317,600	
Total For R2037									20,663,427,021,000.00	422,968,426,100	333,089,317,600	
R2040 On 31/01/2040 Spot Bond			11.85500	81.49097	11.82000	81.67656			301,519,572,372,500.00	1,375,075,459,500	1,512,219,050,800	
Total R2040 SPOT									11,519,572,372,500.00	375,075,459,500	512,219,050,800	
Total For R2040									11,519,572,372,500.00	375,075,459,500	512,219,050,800	
R2044 On 31/01/2044 Spot Bond			11.92500	77.80101	11.88500	78.01963			349,189,978,897,500.00	1,035,571,486,700	1,055,815,598,200	
Total R2044 SPOT									19,189,978,897,500.00	35,571,486,700	55,815,598,200	

Contract 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 R2044									19,189,978,897,500.00	035,571,486,700	055,815,598,20
R2048 On 28/02/2048 Spot Bond			11.88000	76.47954	11.83500	76.73552			608,313,559,484,000.00	640,430,434,300	1,081,417,300,00
Total R2048 SPOT									18,313,559,484,000.00	640,430,434,300	081,417,300,00
Total For R2048									18,313,559,484,000.00	640,430,434,300	081,417,300,00
R2053 On 31/03/2053 Spot Bond			11.85000	98.96738	11.85000	98.93626			0.00	0	231,655,940,00
Total R2053 SPOT									0.00	0	231,655,940,00
Total For R2053									0.00	0	231,655,940,00
R209 On 31/03/2036 Spot Bond			11.38000	66.13170	11.34500	66.28673			131,540,686,472,000.00	363,052,784,400	695,468,642,70
Total R209 SPOT									11,540,686,472,000.00	363,052,784,400	695,468,642,70
Total For R209									11,540,686,472,000.00	363,052,784,400	695,468,642,70
R210 On 31/03/2028 Spot Bond			3.76000	223.69359	3.83000	222.96549			33,648,667,888,000.00	8,949,113,800	293,803,206,90
Total R210 SPOT									13,648,667,888,000.00	8,949,113,800	293,803,206,90
Total For R210									13,648,667,888,000.00	8,949,113,800	293,803,206,90
R213 On 28/02/2031 Spot Bond			10.52500	82.55157	10.48000	82.73644			733,003,816,187,500.00	354,679,697,500	1,360,324,474,00
Total R213 SPOT									13,003,816,187,500.00	354,679,697,500	360,324,474,00
Total For R213									13,003,816,187,500.00	354,679,697,500	360,324,474,00
R214 On 28/02/2041 Spot Bond			11.73500	62.20665	11.69500	62.39141			888,292,806,436,500.00	331,341,525,900	480,306,444,20
Total R214 SPOT									18,292,806,436,500.00	331,341,525,900	480,306,444,20
Total For R214									18,292,806,436,500.00	331,341,525,900	480,306,444,20
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.63592			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	102.07060			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.35519			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.16955			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.17979			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.89560			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB24 On 28/11/2024 Spot Bond					0.00000	101.70556				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB26 On 26/07/2024 Spot Bond					0.00000	100.67470				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.05961				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.58267				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.82393				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.85137				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.12130				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.13148				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.35975				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.65804				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.68175				0.00	560,000,000	280,000,000
Total RED162 SPOT										0.00	560,000,000	280,000,000
Total For RED162										0.00	560,000,000	280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED17 On 14/11/2025 Spot Bond					0.00000	102.24150				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.48371				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	99.75195				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.65276				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.41983				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.31676				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.34518				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	99.87317				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.26572				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.32793				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.87110				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.31581				0.00	0	
Total RES59 SPOT										0.00	0	

Contract 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 RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.16354				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.97294				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.74756				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.94453				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.83233				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.82942				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.86925				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.85954				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.91294				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.90323				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.01959				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.00991				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMB106 SPOT										0.00	0	
Total For RMB106										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.96634				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RN2030 On 17/09/2030 Spot Bond					0.00000	100.20896				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.68000	103.45778	9.68000	103.43091				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.57500	98.44127	11.57500	98.41085				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.78000	97.74898	11.78000	97.71825				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.17072				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.73500	99.07838	10.73500	99.04992				0.00	0	
Total RWL28 SPOT										0.00	0	
Total For RWL28										0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBK24/JIBAR SPOT										0.00	0	
Total For SBK24/JIBAR										0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	99.99173				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.26418				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS20 On 15/05/2026 Spot Bond			9.48000	105.96728	9.48000	105.94017			371,616,000,000.00	39,200,000	9,800,00
Total SBS20 SPOT									371,616,000,000.00	39,200,000	9,800,00
Total For SBS20									371,616,000,000.00	39,200,000	9,800,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.16492			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.07000	102.61344	9.07000	102.58830			0.00	0	
Total SBS27 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.49000	100.05338	9.49000	100.02776			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.75000	103.72334	9.75000	103.69622			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.47000	101.83039	9.47000	101.80479			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.42000	101.63466	9.42000	101.60881			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.57000	98.22168	10.57000	98.19374			0.00	0	200,000,00
Total SBS39 SPOT									0.00	0	200,000,00
Total For SBS39									0.00	0	200,000,00
SBS42 On 12/11/2025 Spot Bond			9.43500	107.51003	9.43500	107.48265			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.84500	108.42551	9.84500	108.39674			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.32000	9.32000	9.32000	102.57042			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.09701			0.00	0	4,400,000,00
Total SBS52 SPOT									0.00	0	4,400,000,00

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 SBS52										0.00	0	4,400,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.22592				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.96995				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.43162				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.19625				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.58912				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.64000				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.95056				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.44342				0.00	0	400,000,00
Total SBS67 SPOT										0.00	0	400,000,00
Total For SBS67										0.00	0	400,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	101.85993				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.31720				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.23844				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	99.95392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.30347				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.28470				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.63527				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.49324				0.00	0	300,000,00
Total SBS76 SPOT										0.00	0	300,000,00
Total For SBS76										0.00	0	300,000,00
SBS77 On 19/10/2027 Spot Bond					0.00000	100.51445				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.26061				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.89495				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.86500	9.86500	9.86500	99.34812				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.78000	333.29593	3.78000	333.27201				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.39500	5.39500	5.39500	234.61895				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.39469				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.79570				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	103.05446				0.00	40,400,000	1,310,100,00
Total SBT103 SPOT										0.00	40,400,000	1,310,100,00
Total For SBT103										0.00	40,400,000	1,310,100,00
SBT10: On 30/09/2025 Spot Bond					0.00000	104.98128				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	104.01655				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	102.94613				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10: On 13/07/2027 Spot Bond					0.00000	102.80918				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10: On 31/12/2027 Spot Bond					0.00000	101.03425				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20: On 03/12/2023 Spot Bond					0.00000	102.02774				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20: On 03/12/2023 Spot Bond			9.63500	104.52812	9.63500	104.50110				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20: On 16/04/2024 Spot Bond					0.00000	100.18417				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20: On 31/01/2025 Spot Bond					0.00000	100.97288				0.00	0	500,000,00
Total SBT206 SPOT										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT206										0.00	0	500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.95837				0.00	73,600,000	18,400,00
Total SBT207 SPOT										0.00	73,600,000	18,400,00
Total For SBT207										0.00	73,600,000	18,400,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.76121				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.91660				0.00	0	1,600,000,00
Total SBT209 SPOT										0.00	0	1,600,000,00
Total For SBT209										0.00	0	1,600,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	102.35669				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.13809				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.70000	96.36601	9.70000	96.34079				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.94277				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.74498				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.72614				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.78240				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.82022				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.80138				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.76374				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.81998				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.85781				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.84838				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.83892				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.89512				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.40259				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.12616				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.49372				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.55941				0.00	400,000,000	2,000,000,000
Total SOL01 SPOT										0.00	400,000,000	2,000,000,000
Total For SOL01										0.00	400,000,000	2,000,000,000
SOL02 On 17/10/2027 Spot Bond					0.00000	100.86130				0.00	0	1,300,000,000
Total SOL02 SPOT										0.00	0	1,300,000,000
Total For SOL02										0.00	0	1,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.96922				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.45905				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.47960				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.46076				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.48461				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.18930				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.58477				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.32138				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.67582				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.83650				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.52942				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	100.59845				0.00	0	
Total SPG012 SPOT										0.00	0	

Contract 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 SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.32333				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.55700				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.95078				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.28691				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	163.71656				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.72500	109.06380	8.72500	109.03821				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			9.97000	85.16250	9.97000	85.13998				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.45806				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.84352				0.00	480,000,000	240,000,000
Total SSN040 SPOT										0.00	480,000,000	240,000,000
Total For SSN040										0.00	480,000,000	240,000,000
SSN04 On 13/10/2023 Spot Bond			9.18000	100.59638	9.18000	100.57213				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.40000	117.82676	5.40000	117.81310				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	100.99762				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044: On 30/04/2027 Spot Bond					0.00000	99.81735				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond					0.00000	100.85601				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047: On 08/12/2023 Spot Bond			3.91000	3.91000	3.91000	333.01499				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050: On 31/01/2025 Spot Bond			4.35500	4.35500	4.35500	165.37905				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062: On 31/01/2038 Spot Bond			5.60000	5.60000	5.60000	115.10097				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063: On 31/03/2029 Spot Bond			4.92000	4.92000	4.92000	115.99353				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064: On 31/03/2028 Spot Bond			5.01000	5.01000	5.01000	211.34166				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	101.39697				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	101.38023				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069: On 15/06/2023 Spot Bond					0.00000	101.00529				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073: On 15/06/2023 Spot Bond					0.00000	100.98976				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2028 Spot Bond					0.00000	106.22958				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.19772				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.87308				0.00	140,800,000	35,200,000
Total SSN077 SPOT										0.00	140,800,000	35,200,000
Total For SSN077										0.00	140,800,000	35,200,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.32503				0.00	160,800,000	40,200,000
Total SSN078 SPOT										0.00	160,800,000	40,200,000
Total For SSN078										0.00	160,800,000	40,200,000
SSN08: On 27/08/2024 Spot Bond					0.00000	101.44414				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.10097				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.98807				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	232.15942				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.01445				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.37535				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.22452				0.00	0	
Total SSN099 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.72000	88.99811	10.72000	88.97245				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.92671				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			4.99000	211.55471	4.99000	211.53278				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.59500	230.72636	5.59500	230.69857				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.06390				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2023 Spot Bond					0.00000	100.99952				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.21415				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.52551				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.22473				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.60102				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.47000	7.47000	7.47000	101.17322				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.06445				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	99.05855				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.11130				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.73984	111.55544	4.73984	111.54463				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.74735	46.72457	4.74735	113.64095				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.77418				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.02068				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.44371				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 28/04/2023 Spot Bond					0.00000	99.90923				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	101.45756				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.36848				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.36848				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN18(On 23/05/2023 Spot Bond					0.00000	101.33850				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18(On 23/05/2023 Spot Bond					0.00000	101.33850				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19(On 30/05/2023 Spot Bond					0.00000	101.21467				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19(On 14/06/2023 Spot Bond					0.00000	100.88038				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19(On 15/06/2023 Spot Bond					0.00000	100.86586				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19(On 15/06/2023 Spot Bond					0.00000	100.86586				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19(On 20/06/2023 Spot Bond					0.00000	100.74818				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19(On 20/09/2023 Spot Bond					0.00000	100.76240				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19(On 17/05/2023 Spot Bond			4.60000	4.60000	4.60000	100.15825				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19(On 02/05/2023 Spot Bond					0.00000	99.83302				0.00	0	
Total SSN197 SPOT										0.00	0	
Total For SSN197										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	101.67540				0.00	600,000,000	300,000,000
Total SST201 SPOT										0.00	600,000,000	300,000,000
Total For SST201										0.00	600,000,000	300,000,000
SST202 On 31/08/2027 Spot Bond					0.00000	102.71948				0.00	0	
Total SST202 SPOT										0.00	0	

Contract 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 SST202										0.00	0	
SST202 On 03/03/2028 Spot Bond					0.00000	101.32753				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.17592				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	101.15307				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.24000	100.11533	9.24000	100.09062				0.00	0	1,000,000,00
Total SZ25 SPOT										0.00	0	1,000,000,00
Total For SZ25										0.00	0	1,000,000,00
T16A10 On 21/08/2024 Spot Bond					0.00000	101.53468				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.51931				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.46861				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.54534				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.50338				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.24079				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.50338				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.37000	100.85861	7.37000	100.83845				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.88000	100.94981	7.88000	100.92826				0.00	0	1,500,000,00
Total T17A32 SPOT										0.00	0	1,500,000,00
Total For T17A32										0.00	0	1,500,000,00
T18A11 On 21/08/2025 Spot Bond					0.00000	101.41083				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.47790				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.51203				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.50346				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.45000	101.64585	9.45000	101.61992				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.88174				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.02461				0.00	2,000,000,000	1,000,000,00
Total TC002 SPOT										0.00	2,000,000,000	1,000,000,00
Total For TC002										0.00	2,000,000,000	1,000,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	100.56589				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.37739				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.68743				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.08870				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.67165				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.32802				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	100.13551				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	100.24473				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.52437				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.59423				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	101.14969				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.25682				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.43333				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.53266				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	99.83492				0.00	0	
Total TFS173 SPOT										0.00	0	

Contract 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 TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	99.98313				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.94512				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.96485				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.50364				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.65000	101.28443	8.65000	101.26074				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.51221				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	101.50707				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			5.92000	100.80796	5.92000	100.79172				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.54479				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.72909				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.60993				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.59793				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.68019				0.00	600,000,000	300,000,000
Total TH16C2 SPOT										0.00	600,000,000	300,000,000
Total For TH16C2										0.00	600,000,000	300,000,000
TH16C: On 21/08/2024 Spot Bond					0.00000	101.65792				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.96617				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.11159				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.02606				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.58045				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.55477				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.54620				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.64209				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.60271				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17C: On 21/02/2026 Spot Bond					0.00000	101.59758				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.95685				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.89359				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.85426				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.40585				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.54629				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.36348				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.66618				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.63193				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.83734				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.80312				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.40764				0.00	0	
Total TH18O1 SPOT										0.00	0	

Contract 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 TH1801										0.00	0	
TH180: On 21/11/2023 Spot Bond					0.00000	101.40589				0.00	0	
Total TH1802 SPOT										0.00	0	
Total For TH1802										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.31000	101.68022	9.31000	101.65508				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.96030				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	28,000,000	7,000,00
Total TL27 SPOT										0.00	28,000,000	7,000,00
Total For TL27										0.00	28,000,000	7,000,00
TL28 On 24/04/2025 Spot Bond			9.22000	100.15667	9.22000	100.13200				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.41570				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.76219				0.00	1,100,000,000	1,100,000,00
Total TL30 SPOT										0.00	1,100,000,000	1,100,000,00
Total For TL30										0.00	1,100,000,000	1,100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.73965				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.23222				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.16940				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.80000	100.21144	9.80000	105.56929				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	68.71010	100.00000	73.82491				0.00	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 TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.90000	100.89483	9.90000	100.86790				577,690,740,000.00	58,352,600	1,697,980,400
Total TN25 SPOT										577,690,740,000.00	58,352,600	1,697,980,400
Total For TN25										577,690,740,000.00	58,352,600	1,697,980,400
TN25/R On 19/08/2025 Spot Bond			100.00000	24.83035	100.00000	24.77479				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.27000	95.73704	11.27000	95.70805				118,222,063,330,000.00	10,489,979,000	31,532,568,300
Total TN27 SPOT										118,222,063,330,000.00	10,489,979,000	31,532,568,300
Total For TN27										118,222,063,330,000.00	10,489,979,000	31,532,568,300
TN27/R On 14/11/2027 Spot Bond			100.00000	15.09847	100.00000	15.06469				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			10.98500	99.13260	10.98500	99.10332				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.61500	95.01362	11.61500	94.98431				69,699,292,000.00	6,000,800	917,600,000
Total TN30 SPOT										69,699,292,000.00	6,000,800	917,600,000
Total For TN30										69,699,292,000.00	6,000,800	917,600,000
TN30/R On 09/10/2030 Spot Bond			8.00000	114.31372	8.00000	114.28922				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.50200	95.68062	12.50200	95.64857				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			12.86500	85.91095	12.86500	85.88169				403,129,921,000.00	31,335,400	650,794,200
Total TN40 SPOT										403,129,921,000.00	31,335,400	650,794,200
Total For TN40										403,129,921,000.00	31,335,400	650,794,200
TN40/R On 09/10/2040 Spot Bond			10.75000	100.48754	10.75000	100.45880				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	102.03814				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TNF27 On 07/02/2027 Spot Bond					0.00000	102.15830				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.91500	104.21218	5.91500	103.51936				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.96930				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.82372				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.83424				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.84881				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.77000	102.20010	7.77000	102.17870				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.31952				0.00	12,400,000	3,100,000
Total TRA4A3 SPOT										0.00	12,400,000	3,100,000
Total For TRA4A3										0.00	12,400,000	3,100,000
TRA4A4 On 13/04/2024 Spot Bond			9.18000	100.36153	9.18000	100.33692		113,832,000,000.00		0.00	12,400,000	3,100,000
Total TRA4A4 SPOT								113,832,000,000.00		0.00	12,400,000	3,100,000
Total For TRA4A4								113,832,000,000.00		0.00	12,400,000	3,100,000
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.31952				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.78000	100.15516	8.78000	100.13166				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	99.35515				0.00	0	
Total TRA4B1 SPOT										0.00	0	

Contract 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 TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.64580				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.90318				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.87406				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.06308				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.06308				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	93.55553				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26: On 08/03/2024 Spot Bond					0.00000	93.03492				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11: On 31/01/2025 Spot Bond					0.00000	100.16447				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11: On 31/01/2025 Spot Bond					0.00000	99.77884				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11: On 31/01/2025 Spot Bond					0.00000	100.15577				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43: On 02/05/2023 Spot Bond					0.00000	101.83779				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43: On 29/05/2023 Spot Bond					0.00000	101.23046				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.14218				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.46049				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.03613				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.58913				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.37349				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.28639				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.07000	102.02256	11.07000	101.99270				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.67924				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.74959				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0:On 15/05/2024 Spot Bond					0.00000	101.70745				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0:On 15/05/2026 Spot Bond					0.00000	101.82957				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.66983				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.85777				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.48000	10.48000	10.48000	103.09707				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.85777				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.90287				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.10200				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.13955				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.08322				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.54944				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.43989				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.32111				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.71317				0.00	0	
Total VKE19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.40478				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.76603				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										1.30e+017	161,458,744,700	529,698,584,600
Total for SPOT :										1.30e+017	161,458,744,700	529,698,584,600
Total Futures										1.30e+017	161,458,756,872	529,700,136,110
Total Options										0.00	0	124,770
Grand Total:										1.30e+017	161,458,756,872	529,700,260,880