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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 25/04/2023

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			12.20597	73.85373	12.20722	73.84791			0.00	0	
ES33	On	03/08/2023	Bond Future			12.34366	75.41660	12.34468	75.41194			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.49022	73.22254	12.49140	73.21726			0.00	0	
ES33	On	01/02/2024	Bond Future			12.61994	74.90202	12.62093	74.89767			0.00	0	
ES33	On	02/05/2024	Bond Future			12.76461	72.77192	12.76572	72.76715			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	04/05/2023	Bond Future			12.65536	70.68611	12.66129	70.65432			0.00	0	
ES42	On	03/08/2023	Bond Future			12.78597	72.18197	12.79189	72.15079			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			12.92381	69.45291	12.93007	69.42054			0.00	0	
ES42	On	01/02/2024	Bond Future			13.04122	71.04686	13.04752	71.01477			0.00	0	
ES42	On	02/05/2024	Bond Future			13.17575	68.36728	13.18237	68.33414			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			168.70279	168.70279	168.45118	168.45118			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	Opt Intere
I2025	On	03/08/2023	Bond Future			170.50485	170.50485	170.25113	170.25113			117,648,346.50	690	5,7%
I2025	On	02/11/2023	Bond Future			174.12797	174.12797	173.86771	173.86771			0.00	0	
I2025	On	01/02/2024	Bond Future			176.30038	176.30038	176.03767	176.03767			0.00	0	
I2025	On	02/05/2024	Bond Future			180.23024	180.23024	179.96087	179.96087			0.00	0	
Total I2025 Future												117,648,346.50	690	11,0%
Total For I2025												117,648,346.50	690	11,0%
I2029	On	04/05/2023	Bond Future			122.52021	122.52021	122.32322	122.32322			0.00	0	1,2%
I2029	On	03/08/2023	Bond Future			125.11297	125.11297	124.91396	124.91396			0.00	0	1,8%
I2029	On	02/11/2023	Bond Future			126.42578	126.42578	126.22208	126.22208			0.00	0	
I2029	On	01/02/2024	Bond Future			129.32313	129.32313	129.11655	129.11655			0.00	0	
I2029	On	02/05/2024	Bond Future			130.82034	130.82034	130.60962	130.60962			0.00	0	
Total I2029 Future												0.00	0	3,1%
Total For I2029												0.00	0	3,1%
I2033	On	04/05/2023	Bond Future			116.56379	116.56379	116.44233	116.44233			0.00	0	5%
I2033	On	03/08/2023	Bond Future			119.03048	119.03048	118.90849	118.90849			0.00	0	7,1%
I2033	On	02/11/2023	Bond Future			120.12140	120.12140	119.99637	119.99637			0.00	0	
I2033	On	01/02/2024	Bond Future			122.87414	122.87414	122.74789	122.74789			0.00	0	
I2033	On	02/05/2024	Bond Future			124.13137	124.13137	124.00278	124.00278			0.00	0	
Total I2033 Future												0.00	0	7,7%
Total For I2033												0.00	0	7,7%
I2038	On	04/05/2023	Bond Future			129.46472	129.46472	128.04593	128.04593			0.00	0	2,8%
I2038	On	03/08/2023	Bond Future			130.21545	130.21545	128.76911	128.76911			0.00	0	2,1%
I2038	On	02/11/2023	Bond Future			132.98248	132.98248	131.50442	131.50442			0.00	0	1,3%
I2038	On	01/02/2024	Bond Future			133.98488	133.98488	132.47621	132.47621			0.00	0	
I2038	On	02/05/2024	Bond Future			136.97134	136.97134	135.42830	135.42830			0.00	0	
Total I2038 Future												0.00	0	6,4%
Total For I2038												0.00	0	6,4%
I2046	On	04/05/2023	Bond Future			113.97199	113.97199	112.73813	112.73813			0.00	0	10,2%
I2046	On	03/08/2023	Bond Future			116.38390	116.38390	115.12598	115.12598			0.00	0	13,0%
I2046	On	02/11/2023	Bond Future			116.74224	116.74224	115.45729	115.45729			0.00	0	4,2%
I2046	On	01/02/2024	Bond Future			119.41816	119.41816	118.10537	118.10537			0.00	0	
I2046	On	02/05/2024	Bond Future			119.90266	119.90266	118.56173	118.56173			0.00	0	
Total I2046 Future												0.00	0	27,5%
Total For I2046												0.00	0	27,5%
I2050	On	04/05/2023	Bond Future			116.49030	116.49030	115.70415	115.70415			106,938,095.40	918	9,8%
I2050	On	03/08/2023	Bond Future			116.74105	116.74105	115.94021	115.94021			107,168,283.90	918	10,5%
I2050	On	02/11/2023	Bond Future			119.22174	119.22174	118.40302	118.40302			0.00	0	3,1%
I2050	On	01/02/2024	Bond Future			119.67734	119.67734	118.84287	118.84287			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			122.34471	122.34471	121.49118	121.49118			0.00	0	
Total I2050 Future												214,106,379.30	1,836	23,53
Total For I2050												214,106,379.30	1,836	23,53
R186	On	04/05/2023	Bond Future			8.82416	109.08510	8.84677	109.01415		5.06	6,545,106.00	60	39,04
R186	On	03/08/2023	Bond Future			8.85479	106.05860	8.87871	105.98819		4.84	32,878,166.00	310	81,02
R186	On	02/11/2023	Bond Future			8.88439	108.28678	8.91082	108.21417		4.40	0.00	0	16,38
R186	On	01/02/2024	Bond Future			8.84882	105.43453	8.87727	105.36189		4.13	0.00	0	
R186	On	02/05/2024	Bond Future			8.83534	107.76070	8.86709	107.68598		3.67	0.00	0	
Total R186 Future												39,423,272.00	370	136,45
R186	On	04/05/2023	Bond Future	8.82	Call			357.28000	0.35728	371,090	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.82	Put			441.28000	0.44128	384,140	5.53	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			373.07000	0.37307	387,720	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			425.68000	0.42568	369,380	5.54	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			389.25000	0.38925	404,760	5.55	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			410.49000	0.41049	355,050	5.55	0.00	0	
R186	On	04/05/2023	Bond Future		Call			9,014.15000	9.01415	9,085,100	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			14.00000	0.01400	12,990	4.83	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,554.74000	1.55474	1,482,780	4.83	0.00	0	20
R186	On	03/08/2023	Bond Future	9.73	Put			340.16000	0.34016	322,230	5.40	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,831.39000	2.83139	2,884,070	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			335.20000	0.33520	317,470	5.41	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,854.88000	2.85488	2,907,760	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			330.15000	0.33015	312,620	5.42	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,807.80000	2.80780	2,860,280	5.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,246.58000	2.24658	2,289,780	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			941.21000	0.94121	911,800	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,265.07000	2.26507	2,308,460	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			932.68000	0.93268	903,460	4.84	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,821.93000	1.82193	1,860,340	4.72	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			1,167.78000	1.16778	1,133,580	4.72	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,401.50000	4.40150	4,460,070	5.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			359.12000	0.35912	345,080	5.37	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.38	Call			2,228.15000	2.22815	2,271,160	4.83	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			949.81000	0.94981	920,210	4.83	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,024.40000	1.02440	996,640	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,641.10000	2.64110	2,686,140	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,017.08000	1.01708	989,480	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,605.74000	2.60574	2,650,470	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		1,031.77000	1.03177	1,003,860	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call		2,623.40000	2.62340	2,668,280	4.65	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call		704.48000	0.70448	725,370	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,769.67000	2.76967	2,715,840	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call		712.97000	0.71297	734,030	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put		2,754.04000	2.75404	2,700,380	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call		696.43000	0.69643	717,150	3.46	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put		2,785.74000	2.78574	2,731,740	3.46	0.00	0	
Total R186 Option											0.00	0	3,83
Total For R186											39,423,272.00	370	140,28
R197	On	04/05/2023	Bond Future			336.52537	336.52537	336.30677	336.30677		0.00	0	30
R197	On	03/08/2023	Bond Future			334.53333	334.53333	334.31622	334.31622		0.00	0	
R197	On	02/11/2023	Bond Future			346.79873	346.79873	341.41794	341.41794		0.00	0	
Total R197 Future											0.00	0	30
Total For R197											0.00	0	30
R202	On	04/05/2023	Bond Future			252.93230	252.93230	251.91604	251.91604		0.00	0	4,48
R202	On	03/08/2023	Bond Future			253.44409	253.44409	252.41091	252.41091		0.00	0	5,42
R202	On	02/11/2023	Bond Future			258.82974	258.82974	257.77296	257.77296		0.00	0	
R202	On	01/02/2024	Bond Future			259.73121	259.73121	258.65602	258.65602		0.00	0	
R202	On	02/05/2024	Bond Future			265.52056	265.52056	264.42016	264.42016		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			10.20788	91.58010	10.18221	91.69467	8.62	915,801.00	10	14,10
R2030	On	03/08/2023	Bond Future			10.30034	89.48799	10.27293	89.60663	8.79	625,789,514.07	6,993	90,16
R2030	On	02/11/2023	Bond Future			10.38843	91.36783	10.35973	91.48836	8.46	0.00	0	
R2030	On	01/02/2024	Bond Future			10.44829	89.43598	10.41769	89.56059	8.26	0.00	0	
R2030	On	02/05/2024	Bond Future			10.53277	91.40897	10.50055	91.53595	7.64	0.00	0	
Total R2030 Future											626,705,315.07	7,003	104,27
R2030	On	04/05/2023	Bond Future	12.57	Call		9,908.75000	9.90875	9,794,180	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call		6,142.12000	6.14212	6,027,460	12.69	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put		2,343.43000	2.34343	2,450,270	8.38	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call		7,834.62000	7.83462	7,720,040	12.93	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put		0.01000	0.00001	0,000	12.93	0.00	0	1,08
R2030	On	04/05/2023	Bond Future	12.50	Call		9,638.69000	9.63869	9,524,120	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		1,714.82000	1.71482	1,598,580	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		2,138.39000	2.13839	2,020,500	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	Opt Intere
R2030	On	04/05/2023	Bond Future	10.65	Put			79.19000	0.07919	75,870	10.83	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Call			4,990.08000	4.99008	4,875,090	12.16	0.00	0	
R2030	On	04/05/2023	Bond Future	11.34	Put			1.46000	0.00146	1,040	12.16	0.00	0	11
R2030	On	04/05/2023	Bond Future	10.42	Call			1,285.10000	1.28510	1,173,840	10.31	0.00	0	41
R2030	On	04/05/2023	Bond Future	11.62	Put			0.23000	0.00023	0,140	12.69	0.00	0	31
R2030	On	04/05/2023	Bond Future	10.52	Call			1,640.48000	1.64048	1,524,800	10.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.52	Put			147.49000	0.14749	146,380	10.53	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Call			1,677.55000	1.67755	1,561,570	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.53	Put			140.84000	0.14084	139,430	10.56	0.00	0	
R2030	On	04/05/2023	Bond Future	10.42	Put			230.81000	0.23081	234,120	10.31	0.00	0	
R2030	On	04/05/2023	Bond Future	10.54	Put			134.42000	0.13442	132,750	10.58	0.00	0	
R2030	On	04/05/2023	Bond Future	9.78	Call			52.89000	0.05289	34,640	8.70	0.00	0	31
R2030	On	04/05/2023	Bond Future	9.78	Put			1,872.45000	1.87245	1,968,770	8.70	0.00	0	
R2030	On	04/05/2023	Bond Future	10.00	Call			248.11000	0.24811	193,990	9.30	0.00	0	1,01
R2030	On	04/05/2023	Bond Future	10.00	Put			1,066.71000	1.06671	1,127,160	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	31
R2030	On	04/05/2023	Bond Future	9.03	Put			5,338.25000	5.33825	5,452,820	6.21	0.00	0	
R2030	On	04/05/2023	Bond Future	9.58	Call			6.23000	0.00623	3,130	8.12	0.00	0	11
R2030	On	04/05/2023	Bond Future	9.58	Put			2,747.87000	2.74787	2,859,340	8.12	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Call			18.17000	0.01817	10,440	8.38	0.00	0	41
R2030	On	03/08/2023	Bond Future	12.59	Put			43.88000	0.04388	45,280	10.66	0.00	0	1,01
R2030	On	03/08/2023	Bond Future	10.40	Call			1,996.22000	1.99622	1,921,950	9.11	0.00	0	1,01
R2030	On	03/08/2023	Bond Future	10.40	Put			1,447.88000	1.44788	1,492,250	9.11	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,665.81000	2.66581	2,580,740	9.34	0.00	0	31
R2030	On	03/08/2023	Bond Future	11.36	Call			4,948.20000	4.94820	4,842,580	10.03	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Put			1,050.95000	1.05095	1,084,520	9.34	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			4,878.67000	4.87867	4,773,440	10.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put			402.74000	0.40274	416,150	10.01	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			391.11000	0.39111	404,130	10.03	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			9,409.14000	9.40914	9,291,900	10.66	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			10,506.97000	10.50697	10,389,010	10.66	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			21.83000	0.02183	22,510	10.66	0.00	0	31
R2030	On	03/08/2023	Bond Future	11.35	Call			4,913.46000	4.91346	4,808,040	10.02	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			396.94000	0.39694	410,160	10.02	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			3,461.89000	3.46189	3,379,550	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Put			1,553.32000	1.55332	1,591,510	9.12	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			919.96000	0.91996	881,880	8.22	0.00	0	81
R2030	On	02/11/2023	Bond Future	9.57	Put			4,317.74000	4.31774	4,400,190	8.22	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Call			1,706.10000	1.70610	1,649,450	8.51	0.00	0	81
R2030	On	02/11/2023	Bond Future	11.57	Put			789.40000	0.78940	809,890	9.78	0.00	0	81

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2030	On	02/11/2023	Bond Future	10.80	Call		3,407.72000	3.40772	3,325,970	9.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,581.01000	1.58101	1,619,790	9.10	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,434.88000	3.43488	3,352,840	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		2,934.29000	2.93429	2,998,170	8.51	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,567.23000	1.56723	1,605,720	9.11	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		5,699.66000	5.69966	5,599,620	9.78	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,411.93000	3.41193	3,479,080	8.31	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		4,981.25000	4.98125	4,889,440	9.30	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,435.00000	1.43500	1,467,800	9.30	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		5,095.46000	5.09546	5,002,800	9.33	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		1,176.59000	1.17659	1,135,350	8.01	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		4,716.56000	4.71656	4,799,930	8.01	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,727.88000	1.72788	1,675,000	8.22	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		3,743.52000	3.74352	3,815,250	8.22	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		790.92000	0.79092	809,940	9.87	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		1,980.66000	1.98066	1,923,200	8.31	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		5,123.99000	5.12399	5,031,130	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,384.29000	1.38429	1,416,040	9.34	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		5,152.58000	5.15258	5,059,510	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,374.25000	1.37425	1,405,790	9.35	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		7,330.76000	7.33076	7,225,170	9.87	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,394.40000	1.39440	1,426,350	9.33	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,373.16000	4.37316	4,451,700	7.37	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,612.33000	1.61233	1,563,590	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,347.53000	4.34753	4,425,770	7.38	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,628.10000	1.62810	1,579,050	7.39	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,322.36000	4.32236	4,400,290	7.39	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,597.00000	1.59700	1,548,560	7.37	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											626,705,315.07	7,003	119,08
R2032	On	04/05/2023	Bond Future			10.89330	86.04273	10.87294	86.14551	10.26	51,453,552.54	598	72,11
R2032	On	03/08/2023	Bond Future			10.99427	87.84214	10.97269	87.94867	10.71	173,927,437.20	1,980	103,08
R2032	On	02/11/2023	Bond Future			11.10041	85.52647	11.07797	85.63469	11.01	0.00	0	64,60
R2032	On	01/02/2024	Bond Future			11.18204	87.46889	11.15832	87.58082	10.35	0.00	0	
R2032	On	02/05/2024	Bond Future			11.28162	85.23678	11.25686	85.35087	10.14	0.00	0	
Total R2032 Future											225,380,989.74	2,578	239,76
R2032	On	04/05/2023	Bond Future	9.80	Call		0.00000	0.00000	0,000	7.38	0.00	500	
R2032	On	04/05/2023	Bond Future	13.43	Call		11,719.34000	11.71934	11,616,560	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 Interr
R2032	On	04/05/2023	Bond Future	10.89	Call			699.34000	0.69934	613,090	11.53	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Call			1,250.51000	1.25051	1,147,600	12.04	0.00	0	
R2032	On	04/05/2023	Bond Future	11.06	Put			312.33000	0.31233	312,200	12.04	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.69	Call			264.97000	0.26497	212,120	10.89	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Put			4,402.36000	4.40236	4,505,100	8.45	0.00	0	
R2032	On	04/05/2023	Bond Future	11.37	Call			2,536.06000	2.53606	2,427,340	12.91	0.00	0	4:
R2032	On	04/05/2023	Bond Future	11.37	Put			72.93000	0.07293	66,990	12.91	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Call			671.79000	0.67179	586,900	11.50	0.00	0	
R2032	On	04/05/2023	Bond Future	10.88	Put			636.13000	0.63613	654,020	11.50	0.00	0	
R2032	On	04/05/2023	Bond Future	10.30	Call			7.92000	0.00792	4,270	9.52	4,270.00	1,000	
R2032	On	04/05/2023	Bond Future	10.89	Put			613.21000	0.61321	629,740	11.53	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Call			1,039.82000	1.03982	941,340	11.87	0.00	0	
R2032	On	04/05/2023	Bond Future	11.00	Put			401.08000	0.40108	405,380	11.87	0.00	0	13,0:
R2032	On	04/05/2023	Bond Future	10.53	Put			1,843.77000	1.84377	1,921,310	10.36	0.00	0	
R2032	On	04/05/2023	Bond Future	10.62	Call			170.56000	0.17056	130,510	10.66	0.00	0	4:
R2032	On	04/05/2023	Bond Future	10.62	Put			1,461.14000	1.46114	1,523,870	10.66	0.00	0	
R2032	On	04/05/2023	Bond Future	10.69	Put			1,195.83000	1.19583	1,245,760	10.89	622,880.00	500	
R2032	On	04/05/2023	Bond Future	10.87	Call			644.84000	0.64484	561,360	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	10.87	Put			659.69000	0.65969	678,990	11.47	0.00	0	
R2032	On	04/05/2023	Bond Future	9.80	Put			5,655.00000	5.65500	5,757,780	7.38	0.00	0	
R2032	On	04/05/2023	Bond Future	9.85	Call			0.00000	0.00000	0,000	7.62	0.00	0	6,5:
R2032	On	04/05/2023	Bond Future	9.85	Put			5,380.74000	5.38074	5,483,520	7.62	0.00	0	
R2032	On	04/05/2023	Bond Future	10.03	Call			0.06000	0.00006	0,020	8.45	0.00	0	7:
R2032	On	04/05/2023	Bond Future	10.30	Put			2,968.31000	2.96831	3,067,440	9.52	0.00	0	
R2032	On	04/05/2023	Bond Future	10.53	Call			87.78000	0.08778	62,540	10.36	0.00	0	7:
R2032	On	03/08/2023	Bond Future	11.75	Put			778.48000	0.77848	795,310	11.89	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			4,543.87000	4.54387	4,453,940	11.90	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			768.41000	0.76841	785,010	11.90	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Call			146.94000	0.14694	136,320	10.02	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	11.90	Call			5,062.74000	5.06274	4,969,870	12.07	0.00	0	5,0:
R2032	On	03/08/2023	Bond Future	11.90	Put			639.22000	0.63922	652,880	12.07	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			688.90000	0.68890	655,340	10.28	0.00	0	1,5:
R2032	On	03/08/2023	Bond Future	9.60	Put			7,298.21000	7.29821	7,394,120	10.02	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			4,099.27000	4.09927	4,172,240	10.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			4,507.39000	4.50739	4,417,690	11.89	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			4,580.43000	4.58043	4,490,280	11.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			758.45000	0.75845	774,830	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,508.85000	2.50885	2,550,000	11.50	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,488.53000	2.48853	2,529,390	11.51	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			3,245.96000	3.24596	3,178,320	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 Intere
R2032	On	02/11/2023	Bond Future	11.24	Put		2,468.59000	2.46859	2,509,170	11.52	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		5,278.30000	5.27830	5,194,600	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		1,429.35000	1.42935	1,453,870	12.25	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		3,190.77000	3.19077	3,123,700	11.50	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,218.19000	3.21819	3,150,830	11.51	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		4,264.48000	4.26448	4,323,710	10.36	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,202.05000	5.20205	5,122,850	11.37	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		7,778.90000	7.77890	7,686,610	12.14	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,105.76000	2.10576	2,138,490	11.37	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,227.92000	1.22792	1,247,560	12.14	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Call		1,083.66000	1.08366	1,051,790	9.87	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,740.60000	6.74060	6,820,660	9.87	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		2,355.72000	2.35572	2,303,020	10.36	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.84	Call		5,232.59000	5.23259	5,153,180	11.38	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,091.33000	2.09133	2,123,850	11.38	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,263.47000	5.26347	5,183,860	11.39	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put		2,077.27000	2.07727	2,109,590	11.39	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,373.47000	5.37347	5,441,610	9.81	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,048.69000	2.04869	2,002,480	9.82	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,343.39000	5.34339	5,411,270	9.82	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,012.00000	2.01200	1,966,310	9.81	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,403.69000	5.40369	5,472,090	9.81	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,030.30000	2.03030	1,984,350	9.81	0.00	0	
Total R2032 Option											627,150.00	2,000	34,45
Total For R2032											226,008,139.74	4,578	274,25
R2035	On	04/05/2023	Bond Future			11.40358	85.47008	11.39846	85.49904	12.06	49,914,526.72	584	25,57
R2035	On	03/08/2023	Bond Future			11.50917	87.25754	11.50356	87.28868	12.64	130,013,734.60	1,490	54,85
R2035	On	02/11/2023	Bond Future			11.62268	84.58333	11.61693	84.61465	12.82	0.00	0	99,90
R2035	On	01/02/2024	Bond Future			11.71869	86.50408	11.71248	86.53731	12.37	0.00	0	
R2035	On	02/05/2024	Bond Future			11.82124	83.90050	11.81484	83.93413	12.39	0.00	0	
Total R2035 Future											179,928,261.32	2,074	180,25
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	11.87	Call		2,670.38000	2.67038	2,630,660	13.07	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		274.62000	0.27462	238,880	12.00	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		5,000.62000	5.00062	5,029,350	11.10	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		9,272.81000	9.27281	9,243,850	15.08	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		0.00000	0.00000	0,000	15.08	0.00	0	45
R2035	On	04/05/2023	Bond Future	11.80	Call		2,323.46000	2.32346	2,280,650	12.95	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		95.02000	0.09502	81,170	12.95	0.00	0	1,05

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	04/05/2023	Bond Future	11.05	Call			96.21000	0.09621	76,850	11.76	0.00	0	7
R2035	On	04/05/2023	Bond Future	11.87	Put			62.10000	0.06210	51,340	13.07	0.00	0	7
R2035	On	04/05/2023	Bond Future	12.46	Call			5,712.45000	5.71245	5,683,150	14.00	0.00	0	
R2035	On	04/05/2023	Bond Future	12.46	Put			0.77000	0.00077	0,430	14.00	0.00	0	38
R2035	On	04/05/2023	Bond Future	11.20	Call			259.19000	0.25919	224,470	11.98	0.00	0	
R2035	On	04/05/2023	Bond Future	11.20	Put			1,392.53000	1.39253	1,386,770	11.98	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Put			1,523.15000	1.52315	1,520,500	11.94	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Put			1,350.34000	1.35034	1,343,560	12.00	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Call			290.69000	0.29069	253,950	12.01	0.00	0	
R2035	On	04/05/2023	Bond Future	11.22	Put			1,308.84000	1.30884	1,301,060	12.01	0.00	0	
R2035	On	04/05/2023	Bond Future	10.60	Call			0.90000	0.00090	0,460	11.16	0.00	0	38
R2035	On	04/05/2023	Bond Future	10.60	Put			4,694.96000	4.69496	4,723,480	11.16	0.00	0	
R2035	On	04/05/2023	Bond Future	9.85	Put			9,445.48000	9.44548	9,474,440	10.95	0.00	0	
R2035	On	04/05/2023	Bond Future	10.42	Call			0.06000	0.00006	0,020	10.96	0.00	0	48
R2035	On	04/05/2023	Bond Future	10.42	Put			5,803.13000	5.80313	5,832,050	10.96	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Call			0.44000	0.00044	0,210	11.10	0.00	0	7
R2035	On	04/05/2023	Bond Future	11.05	Put			2,100.57000	2.10057	2,110,170	11.76	0.00	0	
R2035	On	04/05/2023	Bond Future	11.17	Call			216.61000	0.21661	185,000	11.94	0.00	0	48
R2035	On	03/08/2023	Bond Future	11.99	Call			4,015.87000	4.01587	3,983,560	13.72	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,375.29000	1.37529	1,374,120	13.72	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			4,052.81000	4.05281	4,020,430	13.74	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,359.20000	1.35920	1,357,960	13.74	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Call			3,978.89000	3.97889	3,946,650	13.71	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,391.39000	1.39139	1,390,290	13.71	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			989.27000	0.98927	975,890	11.94	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put			6,680.58000	6.68058	6,698,520	11.94	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			1,890.12000	1.89012	1,870,840	12.38	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Put			3,734.09000	3.73409	3,742,940	12.71	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call			2,622.24000	2.62224	2,599,660	12.72	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			4,661.11000	4.66111	4,673,150	12.38	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			3,705.14000	3.70514	3,713,880	12.72	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			2,648.93000	2.64893	2,626,250	12.74	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			3,676.36000	3.67636	3,685,000	12.74	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Call			7,504.01000	7.50401	7,472,600	14.58	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,151.50000	1.15150	1,151,410	14.58	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Call			2,595.68000	2.59568	2,573,210	12.71	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			2,786.08000	2.78608	2,791,870	13.13	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			1,385.94000	1.38594	1,371,860	11.67	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			7,534.46000	7.53446	7,553,610	11.67	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Call			2,315.10000	2.31510	2,296,210	12.02	0.00	0	40

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2035	On	01/02/2024	Bond Future	12.18	Call		5,272.84000	5.27284	5,245,520	13.11	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		2,822.71000	2.82271	2,828,620	13.11	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		5,305.61000	5.30561	5,278,230	13.12	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		5,573.32000	5.57332	5,587,660	12.02	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put		2,804.19000	2.80419	2,810,040	13.12	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		5,338.73000	5.33873	5,311,290	13.13	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		9,867.12000	9.86712	9,834,850	14.55	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		1,212.55000	1.21255	1,213,510	14.55	0.00	0	40
R2035	On	02/05/2024	Bond Future	11.21	Put		6,029.38000	6.02938	6,044,190	12.15	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		2,718.08000	2.71808	2,699,430	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		6,096.33000	6.09633	6,111,310	12.13	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		2,740.27000	2.74027	2,721,530	12.14	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		6,062.95000	6.06295	6,077,840	12.14	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		2,762.21000	2.76221	2,743,390	12.15	0.00	0	
Total R2035 Option											0.00	0	8,36
Total For R2035											179,928,261.32	2,074	188,66
R2037	On	04/05/2023	Bond Future			11.69435	80.69362	11.68967	80.72010	13.01	448,979,301.68	5,564	30,5
R2037	On	03/08/2023	Bond Future			11.80973	78.12337	11.80459	78.15194	14.37	393,976,154.91	5,043	127,2
R2037	On	02/11/2023	Bond Future			11.92022	79.76437	11.91499	79.79296	13.87	0.00	0	
R2037	On	01/02/2024	Bond Future			12.01374	77.31898	12.00808	77.34946	14.20	0.00	0	
R2037	On	02/05/2024	Bond Future			12.12323	79.02435	12.11741	79.05517	13.74	19,281,941.40	244	
Total R2037 Future											862,237,397.99	10,851	157,76
R2037	On	04/05/2023	Bond Future	11.31	Call		82.31000	0.08231	65,020	12.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Put		491.08000	0.49108	465,920	13.49	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Put		2,327.92000	2.32792	2,337,980	12.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Call		1,630.65000	1.63065	1,582,290	13.77	0.00	0	
R2037	On	04/05/2023	Bond Future	11.94	Put		232.60000	0.23260	210,720	13.77	0.00	0	70
R2037	On	04/05/2023	Bond Future	13.73	Call		10,393.35000	10.39335	10,366,870	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	11.03	Put		3,873.78000	3.87378	3,897,980	12.26	0.00	0	
R2037	On	04/05/2023	Bond Future	11.30	Call		76.25000	0.07625	59,830	12.67	0.00	0	
R2037	On	04/05/2023	Bond Future	11.31	Put		2,275.02000	2.27502	2,284,210	12.69	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Call		88.75000	0.08875	70,560	12.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.32	Put		2,222.56000	2.22256	2,230,850	12.71	0.00	0	
R2037	On	04/05/2023	Bond Future	11.78	Call		999.84000	0.99984	948,200	13.49	0.00	0	40
R2037	On	04/05/2023	Bond Future	10.95	Call		2.34000	0.00234	1,320	12.15	0.00	0	70
R2037	On	04/05/2023	Bond Future	10.95	Put		4,358.02000	4.35802	4,383,480	12.15	0.00	0	
R2037	On	04/05/2023	Bond Future	11.03	Call		6.01000	0.00601	3,730	12.26	0.00	0	40
R2037	On	03/08/2023	Bond Future	12.12	Call		3,453.58000	3.45358	3,423,850	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	12.12	Put		1,728.66000	1.72866	1,727,500	15.40	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		3,488.05000	3.48805	3,458,240	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		1,709.36000	1.70936	1,708,120	15.42	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		131.63000	0.13163	126,890	13.04	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		9,198.04000	9.19804	9,221,870	13.04	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		3,522.79000	3.52279	3,492,910	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put		1,690.39000	1.69039	1,689,080	15.43	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		680.82000	0.68082	666,400	13.62	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put		5,348.82000	5.34882	5,362,970	13.62	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		2,316.92000	2.31692	2,296,750	13.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		4,237.73000	4.23773	4,246,150	13.64	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		2,267.55000	2.26755	2,247,590	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,301.84000	4.30184	4,310,470	13.61	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		2,292.16000	2.29216	2,272,100	13.63	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		4,269.68000	4.26968	4,278,210	13.63	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		4,883.23000	4.88323	4,858,260	14.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,229.74000	3.22974	3,235,250	14.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		4,914.86000	4.91486	4,889,830	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,209.22000	3.20922	3,214,670	14.91	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		4,851.68000	4.85168	4,826,770	14.89	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,250.39000	3.25039	3,255,960	14.89	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		6,474.51000	6.47451	6,487,890	13.26	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		2,724.21000	2.72421	2,706,710	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		6,438.60000	6.43860	6,451,920	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		2,745.46000	2.74546	2,727,880	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		6,403.15000	6.40315	6,416,390	13.27	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		2,703.37000	2.70337	2,685,930	13.26	0.00	0	
Total R2037 Option											0.00	0	6,20
Total For R2037											862,237,397.99	10,851	163,96
R2040	On	04/05/2023	Bond Future			11.91948	81.44153	11.92994	81.37900	13.88	0.00	0	17,70
R2040	On	03/08/2023	Bond Future			12.03696	78.63644	12.04757	78.57410	15.38	0.00	0	139,70
R2040	On	02/11/2023	Bond Future			12.14932	80.28815	12.16041	80.22403	14.86	0.00	0	2
R2040	On	01/02/2024	Bond Future			12.24576	77.60441	12.25706	77.54003	15.28	0.00	0	.
R2040	On	02/05/2024	Bond Future			12.35709	79.31601	12.36889	79.24982	14.93	0.00	0	
Total R2040 Future											0.00	0	157,56
R2040	On	04/05/2023	Bond Future	10.17	Call		0.00000	0.00000	0,000	12.66	0.00	0	38
R2040	On	04/05/2023	Bond Future	10.17	Put		11,713.80000	11.71380	11,651,270	12.66	0.00	0	48
R2040	On	04/05/2023	Bond Future	13.45	Put		0.03000	0.00003	0,010	16.97	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.43	Call		34.72000	0.03472	28,850	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	Opt Intere
R2040	On	04/05/2023	Bond Future	12.05	Put			467.78000	0.46778	409,700	14.43	0.00	0	68
R2040	On	04/05/2023	Bond Future	11.03	Call			0.33000	0.00033	0,190	12.74	0.00	0	68
R2040	On	04/05/2023	Bond Future	10.92	Put			6,414.29000	6.41429	6,351,730	12.60	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Call			4,838.27000	4.83827	4,898,040	15.79	0.00	0	
R2040	On	04/05/2023	Bond Future	12.78	Put			6.69000	0.00669	3,930	15.79	0.00	0	38
R2040	On	04/05/2023	Bond Future	13.45	Call			8,315.65000	8.31565	8,378,160	16.97	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Call			31.75000	0.03175	26,210	13.30	0.00	0	
R2040	On	04/05/2023	Bond Future	11.42	Put			3,172.95000	3.17295	3,104,880	13.30	0.00	0	
R2040	On	04/05/2023	Bond Future	11.43	Put			3,112.46000	3.11246	3,044,060	13.32	0.00	0	
R2040	On	04/05/2023	Bond Future	11.48	Call			53.19000	0.05319	45,530	13.40	0.00	0	48
R2040	On	04/05/2023	Bond Future	11.48	Put			2,814.75000	2.81475	2,744,560	13.40	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Call			1,179.95000	1.17995	1,184,400	14.43	0.00	0	
R2040	On	04/05/2023	Bond Future	10.73	Call			0.00000	0.00000	0,000	12.39	0.00	0	48
R2040	On	04/05/2023	Bond Future	10.73	Put			7,711.04000	7.71104	7,648,510	12.39	0.00	0	
R2040	On	04/05/2023	Bond Future	10.92	Call			0.06000	0.00006	0,030	12.60	0.00	0	38
R2040	On	04/05/2023	Bond Future	11.03	Put			5,677.38000	5.67738	5,614,710	12.74	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Call			29.01000	0.02901	23,800	13.28	0.00	0	
R2040	On	04/05/2023	Bond Future	11.41	Put			3,233.76000	3.23376	3,166,020	13.28	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put			2,161.54000	2.16154	2,122,460	16.23	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Call			3,152.89000	3.15289	3,175,720	16.20	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put			2,208.30000	2.20830	2,168,790	16.20	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call			3,186.96000	3.18696	3,210,010	16.22	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put			2,184.81000	2.18481	2,145,520	16.22	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call			3,221.19000	3.22119	3,244,450	16.23	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call			1,977.09000	1.97709	1,992,470	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put			5,323.62000	5.32362	5,274,880	14.32	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call			1,931.44000	1.93144	1,946,510	14.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put			5,401.51000	5.40151	5,352,460	14.29	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call			1,954.08000	1.95408	1,969,310	14.31	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put			5,362.34000	5.36234	5,313,450	14.31	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put			4,035.43000	4.03543	3,998,690	15.72	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call			4,536.63000	4.53663	4,564,400	15.74	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put			4,010.25000	4.01025	3,973,640	15.74	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call			4,474.06000	4.47406	4,501,570	15.71	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put			4,060.48000	4.06048	4,023,610	15.71	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call			4,505.44000	4.50544	4,533,080	15.72	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call			2,886.65000	2.88665	2,906,120	14.56	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put			7,330.71000	7.33071	7,283,990	14.56	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call			2,909.54000	2.90954	2,929,130	14.57	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put			7,292.49000	7.29249	7,245,890	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 Intere
R2040	On	02/05/2024	Bond Future	11.60	Call		2,863.85000	2.86385	2,883,200	14.55	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		7,369.10000	7.36910	7,322,260	14.55	0.00	0	
Total R2040 Option											0.00	0	3,95
Total For R2040											0.00	0	161,55
R2044	On	04/05/2023	Bond Future			11.96409	77.88866	11.99944	77.67571	14.84	0.00	0	30,44
R2044	On	03/08/2023	Bond Future			12.07665	75.13449	12.11310	74.91856	16.48	0.00	0	84,44
R2044	On	02/11/2023	Bond Future			12.18399	76.71270	12.22187	76.49168	15.94	0.00	0	
R2044	On	01/02/2024	Bond Future			12.27609	74.07298	12.31516	73.84813	16.29	0.00	0	
R2044	On	02/05/2024	Bond Future			12.38191	75.70661	12.42249	75.47648	15.46	0.00	0	
Total R2044 Future											0.00	0	114,85
R2044	On	04/05/2023	Bond Future	11.41	Call		17.07000	0.01707	16,920	14.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Call		235.17000	0.23517	254,240	14.84	0.00	0	
R2044	On	04/05/2023	Bond Future	11.75	Put		1,759.63000	1.75963	1,565,750	14.84	0.00	0	4,44
R2044	On	04/05/2023	Bond Future	12.00	Call		787.90000	0.78790	860,030	15.33	0.00	0	
R2044	On	04/05/2023	Bond Future	12.00	Put		784.54000	0.78454	643,720	15.33	0.00	0	4,44
R2044	On	04/05/2023	Bond Future	12.25	Call		1,752.71000	1.75271	1,891,950	15.84	0.00	0	
R2044	On	04/05/2023	Bond Future	11.41	Put		3,703.96000	3.70396	3,490,860	14.20	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Call		18.81000	0.01881	18,720	14.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.42	Put		3,640.66000	3.64066	3,427,620	14.22	0.00	0	
R2044	On	04/05/2023	Bond Future	11.43	Call		20.69000	0.02069	20,680	14.24	0.00	0	
R2044	On	04/05/2023	Bond Future	12.25	Put		271.83000	0.27183	198,120	15.84	0.00	0	1,74
R2044	On	04/05/2023	Bond Future	11.43	Put		3,577.59000	3.57759	3,364,630	14.24	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Call		2,278.97000	2.27897	2,370,320	16.48	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		2,952.40000	2.95240	2,827,820	16.48	0.00	0	4,74
R2044	On	03/08/2023	Bond Future	12.15	Call		2,740.89000	2.74089	2,843,840	16.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.15	Put		2,523.35000	2.52335	2,410,370	16.76	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Call		2,773.09000	2.77309	2,876,810	16.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,496.78000	2.49678	2,384,570	16.78	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		2,805.46000	2.80546	2,909,940	16.80	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,470.46000	2.47046	2,359,010	16.80	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Call		1,605.90000	1.60590	1,677,650	16.03	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		3,804.44000	3.80444	3,660,260	16.03	0.00	0	3,04
R2044	On	02/11/2023	Bond Future	11.56	Put		5,853.20000	5.85320	5,700,640	15.31	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		1,849.15000	1.84915	1,918,190	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		5,811.64000	5.81164	5,659,660	15.33	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		1,805.21000	1.80521	1,873,090	15.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		5,894.79000	5.89479	5,741,650	15.30	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		1,827.21000	1.82721	1,895,670	15.31	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		4,227.41000	4.22741	4,338,020	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 Interr
R2044	On	01/02/2024	Bond Future	12.28	Put		4,429.70000	4.42970	4,315,460	16.68	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		4,258.06000	4.25806	4,369,150	16.69	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,402.72000	4.40272	4,288,960	16.69	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		4,196.84000	4.19684	4,306,980	16.66	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,456.84000	4.45684	4,342,130	16.66	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,322.10000	7.32210	7,173,460	14.88	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		2,747.81000	2.74781	2,829,770	14.89	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,281.67000	7.28167	7,133,500	14.89	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		2,769.72000	2.76972	2,852,130	14.90	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,241.14000	7.24114	7,093,420	14.90	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		2,725.72000	2.72572	2,807,210	14.88	0.00	0	
Total R2044 Option											0.00	0	18,47
Total For R2044											0.00	0	133,36
R2048	On	04/05/2023	Bond Future			11.92321	76.52489	11.95303	76.34154	15.55	0.00	0	24,8
R2048	On	03/08/2023	Bond Future			12.02512	78.12529	12.05581	77.93951	16.34	1,406,255.22	18	239,47
R2048	On	02/11/2023	Bond Future			12.13283	75.32267	12.16474	75.13253	16.71	0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.22612	77.03330	12.25903	76.83995	16.13	0.00	0	
R2048	On	02/05/2024	Bond Future			12.32361	74.28420	12.35777	74.08631	16.17	0.00	0	13,06
Total R2048 Future											1,406,255.22	18	288,36
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		10,713.84000	10.71384	10,530,490	14.09	0.00	0	
R2048	On	04/05/2023	Bond Future	11.10	Call		0.83000	0.00083	0,650	14.39	0.00	0	1,50
R2048	On	04/05/2023	Bond Future	11.10	Put		5,576.03000	5.57603	5,392,500	14.39	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Call		12.60000	0.01260	11,660	14.75	0.00	0	
R2048	On	04/05/2023	Bond Future	11.33	Put		4,014.60000	4.01460	3,830,310	14.75	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Call		13.95000	0.01395	12,970	14.77	0.00	0	
R2048	On	04/05/2023	Bond Future	11.34	Put		3,948.77000	3.94877	3,764,440	14.77	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Call		15.43000	0.01543	14,420	14.79	0.00	0	
R2048	On	04/05/2023	Bond Future	11.35	Put		3,883.16000	3.88316	3,698,800	14.79	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,614.82000	2.61482	2,515,940	17.01	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		2,874.96000	2.87496	2,960,590	16.97	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		2,668.95000	2.66895	2,568,800	16.97	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		2,907.83000	2.90783	2,994,100	16.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		2,641.76000	2.64176	2,542,250	16.99	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		2,940.86000	2.94086	3,027,760	17.01	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		1,825.03000	1.82503	1,881,490	15.95	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,103.26000	6.10326	5,969,580	15.95	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		1,846.71000	1.84671	1,903,660	15.96	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,059.34000	6.05934	5,926,150	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	Op Interr
R2048	On	02/11/2023	Bond Future	11.47	Call		1,803.70000	1.80370	1,859,660	15.94		0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,147.62000	6.14762	6,013,440	15.94		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		4,109.04000	4.10904	4,199,650	16.33		0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,753.09000	4.75309	4,650,350	16.33		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		4,139.55000	4.13955	4,230,580	16.35		0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,724.11000	4.72411	4,621,790	16.35		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		4,078.89000	4.07889	4,169,080	16.32		0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,782.51000	4.78251	4,679,350	16.32		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		2,538.97000	2.53897	2,603,630	15.44		0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		8,007.39000	8.00739	7,874,160	15.44		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		2,560.44000	2.56044	2,625,500	15.45		0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		7,963.30000	7.96330	7,830,470	15.45		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		2,517.59000	2.51759	2,581,870	15.44		0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,051.67000	8.05167	7,918,060	15.44		0.00	0	
Total R2048 Option												0.00	0	3,00
Total For R2048												1,406,255.22	18	291,36
R209	On	04/05/2023	Bond Future			11.45285	66.03015	11.45233	66.03272	13.65		49,522,612.50	750	18,75
R209	On	03/08/2023	Bond Future			11.54928	67.41108	11.54849	67.41494	14.34		94,375,512.00	1,400	12,80
R209	On	02/11/2023	Bond Future			11.64918	65.67494	11.64845	65.67845	14.50		0.00	0	
R209	On	01/02/2024	Bond Future			11.72963	67.16646	11.72867	67.17102	14.07		0.00	0	
R209	On	02/05/2024	Bond Future			11.82329	65.49541	11.82235	65.49981	14.20		0.00	0	
Total R209 Future												143,898,124.50	2,150	31,56
R209	On	04/05/2023	Bond Future	10.00	Call		0.00000	0.00000	0,000	12.31		0.00	0	50
R209	On	04/05/2023	Bond Future	10.00	Put		7,777.30000	7.77730	7,779,870	12.31		0.00	0	
R209	On	04/05/2023	Bond Future	10.50	Call		0.08000	0.00008	0,040	12.50		0.00	0	4,50
R209	On	04/05/2023	Bond Future	10.50	Put		4,962.16000	4.96216	4,964,690	12.50		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Call		37.32000	0.03732	28,870	13.21		0.00	0	1,25
R209	On	04/05/2023	Bond Future	11.09	Put		1,906.13000	1.90613	1,894,870	13.37		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Call		83.39000	0.08339	68,880	13.39		0.00	0	
R209	On	04/05/2023	Bond Future	11.10	Put		1,860.73000	1.86073	1,848,790	13.39		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Call		89.75000	0.08975	74,570	13.40		0.00	0	
R209	On	04/05/2023	Bond Future	11.11	Put		1,815.73000	1.81573	1,803,120	13.40		0.00	0	
R209	On	04/05/2023	Bond Future	11.00	Put		2,331.37000	2.33137	2,325,490	13.21		0.00	0	8,25
R209	On	04/05/2023	Bond Future	11.50	Call		739.01000	0.73901	706,420	14.11		0.00	0	2,25
R209	On	04/05/2023	Bond Future	11.50	Put		503.60000	0.50360	473,580	14.11		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Call		4,911.36000	4.91136	4,908,420	15.92		0.00	0	
R209	On	04/05/2023	Bond Future	12.50	Put		0.81000	0.00081	0,440	15.92		0.00	0	9,75
R209	On	04/05/2023	Bond Future	11.09	Call		77.36000	0.07736	63,530	13.37		0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		3,191.34000	3.19134	3,178,740	15.46		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/08/2023	Bond Future	11.93	Put		1,365.74000	1.36574	1,357,000	15.46	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		3,222.57000	3.22257	3,209,980	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,350.08000	1.35008	1,341,350	15.48	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		3,253.77000	3.25377	3,241,190	15.49	0.00	0	
R209	On	03/08/2023	Bond Future	11.25	Put		0.00000	0.00000	2,867,350	14.34	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Call		94.16000	0.09416	91,620	13.01	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		8,301.91000	8.30191	8,303,230	13.01	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,334.45000	1.33445	1,325,730	15.49	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		520.55000	0.52055	513,110	13.53	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		4,851.55000	4.85155	4,847,970	13.53	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		0.00000	0.00000	568,640	13.59	3,980,480.00	7,000	3,50
R209	On	03/08/2023	Bond Future	10.75	Put		0.00000	0.00000	4,637,430	13.59	0.00	0	
R209	On	03/08/2023	Bond Future	11.25	Call		0.00000	0.00000	1,383,640	14.34	4,842,740.00	3,500	3,50
R209	On	02/11/2023	Bond Future	11.33	Call		2,033.79000	2.03379	2,025,320	14.27	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,590.75000	3.59075	3,585,790	14.27	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,055.88000	2.05588	2,047,380	14.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,563.17000	3.56317	3,558,180	14.28	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,078.09000	2.07809	2,069,560	14.30	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,535.76000	3.53576	3,530,740	14.30	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		4,438.05000	4.43805	4,429,320	14.84	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,615.65000	2.61565	2,611,480	14.84	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		4,466.50000	4.46650	4,457,760	14.85	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,598.46000	2.59846	2,594,280	14.85	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		4,495.01000	4.49501	4,486,260	14.86	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,581.39000	2.58139	2,577,200	14.86	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,389.28000	2.38928	2,382,790	13.89	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,545.68000	5.54568	5,543,590	13.89	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,408.75000	2.40875	2,402,240	13.90	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,515.19000	5.51519	5,513,080	13.90	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,428.30000	2.42830	2,421,780	13.91	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,484.84000	5.48484	5,482,720	13.91	0.00	0	
Total R209 Option											8,823,220.00	10,500	37,10
Total For R209											152,721,344.50	12,650	68,66
R210	On	04/05/2023	Bond Future			225.01439	225.01439	224.58021	224.58021		0.00	0	7
R210	On	03/08/2023	Bond Future			229.77615	229.77615	229.33675	229.33675		0.00	0	37
R210	On	02/11/2023	Bond Future			231.45301	231.45301	231.00360	231.00360		0.00	0	
R210	On	01/02/2024	Bond Future			236.75772	236.75772	236.30122	236.30122		0.00	0	
R210	On	02/05/2024	Bond Future			238.73457	238.73457	238.26946	238.26946		0.00	0	
Total R210 Future											0.00	0	44

Contract 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 R210												0.00	0	44
R213	On	04/05/2023	Bond Future			10.62270	82.40339	10.60199	82.49806		9.80	0.00	0	8,50
R213	On	03/08/2023	Bond Future			10.71502	84.12666	10.69301	84.22488		9.91	246,491,113.80	2,930	25,6
R213	On	02/11/2023	Bond Future			10.81713	82.33907	10.79422	82.43877		10.15	0.00	0	
R213	On	01/02/2024	Bond Future			10.89716	84.20844	10.87285	84.31162		9.45	0.00	0	
R213	On	02/05/2024	Bond Future			10.98624	82.50772	10.96083	82.61284		9.15	0.00	0	
Total R213 Future												246,491,113.80	2,930	34,11
R213	On	04/05/2023	Bond Future	10.73	Call			946.47000	0.94647	856,150	11.26	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			363.52000	0.36352	367,870	11.26	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			977.38000	0.97738	886,280	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			349.12000	0.34912	352,690	11.29	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,008.73000	1.00873	916,890	11.32	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			335.18000	0.33518	338,010	11.32	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			547.12000	0.54712	559,780	11.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,549.36000	4.54936	4,463,620	11.08	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			539.74000	0.53974	552,220	11.08	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			4,583.83000	4.58383	4,497,900	11.10	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			532.35000	0.53235	544,640	11.10	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			4,514.84000	4.51484	4,429,280	11.07	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,274.64000	3.27464	3,208,660	10.73	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,913.96000	1.91396	1,947,680	10.73	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,301.28000	3.30128	3,235,050	10.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,897.98000	1.89798	1,931,450	10.74	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,328.00000	3.32800	3,261,520	10.75	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,882.11000	1.88211	1,915,330	10.75	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,614.85000	1.61485	1,641,900	10.53	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,057.47000	5.05747	4,981,690	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,637.41000	1.63741	1,664,810	10.51	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,086.51000	5.08651	5,010,560	10.52	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,626.22000	1.62622	1,653,450	10.52	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,115.34000	5.11534	5,039,210	10.53	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,841.07000	1.84107	1,798,400	9.00	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,678.98000	4.67898	4,741,430	9.00	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,857.96000	1.85796	1,815,050	9.01	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,652.66000	4.65266	4,714,870	9.01	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,824.26000	1.82426	1,781,840	8.99	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			4,705.40000	4.70540	4,768,100	8.99	0.00	0	
Total R213 Option												0.00	0	
Total For R213												246,491,113.80	2,930	34,11

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	04/05/2023			11.80288	62.11395	11.80740	62.09117		15.21	16,149,627.00	260	11,56
R214	On	03/08/2023			11.90027	63.41294	11.90471	63.39085		16.00	0.00	0	16,96
R214	On	02/11/2023			12.00338	61.44405	12.00806	61.42108		16.31	0.00	0	
R214	On	01/02/2024			12.09193	62.83931	12.09659	62.81672		15.87	0.00	0	
R214	On	02/05/2024			12.18471	60.92107	12.18958	60.89773		16.24	0.00	0	
Total R214 Future											16,149,627.00	260	28,56
R214	On	04/05/2023	11.36	Call			47.41000	0.04741	38,780	14.94	0.00	0	
R214	On	04/05/2023	11.36	Put			2,369.08000	2.36908	2,337,670	14.94	0.00	0	
R214	On	04/05/2023	11.37	Call			51.40000	0.05140	42,310	14.96	0.00	0	
R214	On	04/05/2023	11.37	Put			2,319.68000	2.31968	2,287,810	14.96	0.00	0	
R214	On	04/05/2023	11.38	Call			55.65000	0.05565	46,080	14.97	0.00	0	
R214	On	04/05/2023	11.38	Put			2,270.61000	2.27061	2,238,260	14.97	0.00	0	
R214	On	03/08/2023	12.15	Call			2,857.44000	2.85744	2,860,110	16.74	0.00	0	
R214	On	03/08/2023	12.15	Put			1,656.59000	1.65659	1,637,170	16.74	0.00	0	
R214	On	03/08/2023	12.16	Call			2,887.35000	2.88735	2,890,110	16.76	0.00	0	
R214	On	03/08/2023	12.16	Put			1,638.34000	1.63834	1,619,010	16.76	0.00	0	
R214	On	03/08/2023	12.14	Call			2,827.65000	2.82765	2,830,230	16.72	0.00	0	
R214	On	03/08/2023	12.14	Put			1,675.03000	1.67503	1,655,520	16.72	0.00	0	
R214	On	02/11/2023	11.45	Put			4,519.92000	4.51992	4,498,470	15.86	0.00	0	
R214	On	02/11/2023	11.46	Call			1,702.02000	1.70202	1,703,590	15.87	0.00	0	
R214	On	02/11/2023	11.46	Put			4,486.87000	4.48687	4,465,470	15.87	0.00	0	
R214	On	02/11/2023	11.47	Call			1,721.75000	1.72175	1,723,370	15.89	0.00	0	
R214	On	02/11/2023	11.47	Put			4,454.01000	4.45401	4,432,660	15.89	0.00	0	
R214	On	02/11/2023	11.45	Call			1,682.42000	1.68242	1,683,940	15.86	0.00	0	
R214	On	01/02/2024	12.14	Call			3,715.84000	3.71584	3,721,630	16.40	0.00	0	
R214	On	01/02/2024	12.14	Put			3,505.98000	3.50598	3,489,180	16.40	0.00	0	
R214	On	01/02/2024	12.15	Call			3,742.11000	3.74211	3,747,950	16.42	0.00	0	
R214	On	01/02/2024	12.15	Put			3,484.07000	3.48407	3,467,320	16.42	0.00	0	
R214	On	01/02/2024	12.16	Call			3,768.68000	3.76868	3,774,560	16.43	0.00	0	
R214	On	01/02/2024	12.16	Put			3,462.51000	3.46251	3,445,800	16.43	0.00	0	
R214	On	02/05/2024	11.48	Put			5,997.37000	5.99737	5,978,190	15.71	0.00	0	
R214	On	02/05/2024	11.46	Call			2,405.68000	2.40568	2,409,760	15.69	0.00	0	
R214	On	02/05/2024	11.46	Put			6,064.35000	6.06435	6,045,090	15.69	0.00	0	
R214	On	02/05/2024	11.47	Call			2,424.56000	2.42456	2,428,680	15.70	0.00	0	
R214	On	02/05/2024	11.47	Put			6,030.79000	6.03079	6,011,570	15.70	0.00	0	
R214	On	02/05/2024	11.48	Call			2,443.52000	2.44352	2,447,680	15.71	0.00	0	
Total R214 Option											0.00	0	
Total For R214											16,149,627.00	260	28,56
Total for Bond											2,682,825,452.44	43,260	1,698,26

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract 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 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	
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			863.01900	863.01900	862.99400	862.99400				0.00	0	9
GOVI On 03/08/2023 GOVI			881.07500	881.07500	881.05400	881.05400				0.00	0	8
GOVI On 02/11/2023 GOVI			899.58700	899.58700	899.56300	899.56300				0.00	0	
GOVI On 01/02/2024 GOVI			920.00000	920.00000	919.97900	919.97900				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/05/2024	GOVI	940.30900		940.30900	940.30900	940.28700	940.28700			0.00	0	
Total GOVI Future												0.00	0	93
GOVI	On	04/05/2023	GOVI	852.86	Call			101,340.00000	10.13400	101,590,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.86	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/05/2023	GOVI	852.87	Call			101,240.00000	10.12400	101,490,000		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			101,140.00000	10.11400	101,390,000		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			438,440.00000	43.84400	438,650,000		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			438,340.00000	43.83400	438,550,000		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			438,240.00000	43.82400	438,450,000		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			137,630.00000	13.76300	137,870,000		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			137,530.00000	13.75300	137,770,000		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			137,430.00000	13.74300	137,670,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			399,890.00000	39.98900	400,100,000		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			399,790.00000	39.97900	400,000,000		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			399,990.00000	39.99900	400,200,000		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			106,930.00000	10.69300	106,710,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			107,030.00000	10.70300	106,810,000		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			106,830.00000	10.68300	106,610,000		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	93
Total for GOVI												0.00	0	93
AL37	On	04/05/2023	Index Future	872.31600		872.31600	872.31600	872.56200	872.56200			0.00	0	
AL37	On	03/08/2023	Index Future	890.56700		890.56700	890.56700	890.82200	890.82200			0.00	0	
AL37	On	02/11/2023	Index Future	909.27800		909.27800	909.27800	909.53700	909.53700			0.00	0	
AL37	On	01/02/2024	Index Future	929.91100		929.91100	929.91100	930.17900	930.17900			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL37	On	02/05/2024	Index Future			950.43900	950.43900	950.71200	950.71200			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	04/05/2023	Index Future			999.41800	999.41800	1,000.46100	1,000.46100			0.00	0	
AL7T	On	03/08/2023	Index Future			1,020.32800	1,020.32800	1,021.39800	1,021.39800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,041.76500	1,041.76500	1,042.85600	1,042.85600			0.00	0	
AL7T	On	01/02/2024	Index Future			1,065.40400	1,065.40400	1,066.52300	1,066.52300			0.00	0	
AL7T	On	02/05/2024	Index Future			1,088.92300	1,088.92300	1,090.06600	1,090.06600			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	04/05/2023	Index Future			875.48700	875.48700	875.45400	875.45400			569,066,550.00	65	
ALBI	On	03/08/2023	Index Future			893.80400	893.80400	893.77400	893.77400			580,972,600.00	65	
ALBI	On	02/11/2023	Index Future			912.58300	912.58300	912.55100	912.55100			0.00	0	
ALBI	On	01/02/2024	Index Future			933.29000	933.29000	933.26100	933.26100			0.00	0	
ALBI	On	02/05/2024	Index Future			953.89300	953.89300	953.86200	953.86200			0.00	0	
Total ALBI Future												1,150,039,150.00	130	9
Total For ALBI												1,150,039,150.00	130	9
IGOV	On	04/05/2023	Index Future			328.29800	328.29800	326.51600	326.51600			62,376,620.00	19	27
IGOV	On	03/08/2023	Index Future			335.24800	335.24800	333.43000	333.43000			63,697,120.00	19	63
IGOV	On	02/11/2023	Index Future			342.37100	342.37100	340.51400	340.51400			0.00	0	
IGOV	On	01/02/2024	Index Future			350.21800	350.21800	348.31900	348.31900			0.00	0	
IGOV	On	02/05/2024	Index Future			358.02500	358.02500	356.08400	356.08400			0.00	0	
Total IGOV Future												126,073,740.00	38	92
Total For IGOV												126,073,740.00	38	92
Total for Index												1,276,112,890.00	168	1,02
JIBAR f	On	17/05/2023	Jibar Future			8.08000	91.92000	8.09500	91.90500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.36500	91.63500	8.37500	91.62500			0.00	0	
JIBAR f	On	19/07/2023	Jibar Future			8.43500	91.56500	8.46000	91.54000			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.54500	91.45500	8.57000	91.43000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			8.53500	91.46500	8.57500	91.42500			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			8.55000	91.45000	8.59000	91.41000			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			8.48000	91.52000	8.53000	91.47000			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			8.31000	91.69000	8.37000	91.63000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.13000	91.87000	8.20000	91.80000			0.00	0	
JIBAR f	On	18/09/2024	Jibar Future			8.07000	91.93000	8.15500	91.84500			0.00	0	
JIBAR f	On	18/12/2024	Jibar Future			7.91500	92.08500	8.00000	92.00000			0.00	0	
JIBAR f	On	19/03/2025	Jibar Future			7.91000	92.09000	8.00500	91.99500			0.00	0	
Total Jibar 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 JIBAR FUTURE										0.00	0	
Total for Jibar										0.00	0	
Total for Derivatives :										3,958,938,342.44	43,428	1,700,24
ABCPI3 On 07/12/2023 Spot Bond			4.04000	333.03246	4.04000	332.83699				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.08093				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.61185				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.90000	102.57040	9.90000	102.46154				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			11.95000	89.75460	11.95000	89.64021				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.76565				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.48924				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.03392				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.08804				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.32481				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN27 On 25/05/2027 Spot Bond					0.00000	103.86546				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN21 On 17/10/2024 Spot Bond					0.00000	101.17949				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN21 On 17/10/2029 Spot Bond					0.00000	103.24015				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN21 On 29/08/2023 Spot Bond					0.00000	101.59475				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN21 On 29/08/2025 Spot Bond					0.00000	102.13553				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN31 On 29/08/2028 Spot Bond					0.00000	102.25229				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	102.03681				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN31 On 15/11/2024 Spot Bond					0.00000	102.18498				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN31 On 07/02/2024 Spot Bond					0.00000	100.14585				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN31 On 07/02/2026 Spot Bond					0.00000	100.28475				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN31 On 07/02/2029 Spot Bond					0.00000	100.68343				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN41 On 16/09/2024 Spot Bond					0.00000	101.31043				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.04405				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.67327				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.35430				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.35804				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	100.79813				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.38854				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.42702				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	100.84577				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.48670				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.35684				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.50267				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	101.95201				0.00	0	
Total ABFN53 SPOT										0.00	0	

Contract 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 ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	101.83615				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	101.77128				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	101.80035				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	101.71169				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	101.76137				0.00	2,000,000,000	1,000,000,000
Total ABFN58 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN58										0.00	2,000,000,000	1,000,000,000
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.35999				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	100.57179				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.82677				0.00	0	1,000,000,000
Total ABFN61 SPOT										0.00	0	1,000,000,000
Total For ABFN61										0.00	0	1,000,000,000
ABFN6 On 24/02/2030 Spot Bond					0.00000	101.74488				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.90041				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.16865				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	100.78206				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.46593				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.04705				0.00	700,000,000	350,000,000
Total ABJ02 SPOT										0.00	700,000,000	350,000,000
Total For ABJ02										0.00	700,000,000	350,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.41751				0.00	0	200,000,000
Total ABJ03 SPOT										0.00	0	200,000,000
Total For ABJ03										0.00	0	200,000,000
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.74365				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.77577				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.00000	8.00000	8.00000	159.60825				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	75.49485	100.00000	74.82129				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.73000	3.73000	3.73000	167.18465				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.50000	4.50000	4.50000	216.33670				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.09000	5.09000	5.09000	240.83009				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.81500	8.81500	8.81500	108.82978				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS16 On 11/11/2025 Spot Bond			9.41500	101.90535	9.41500	106.98217				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.22500	104.86324	9.22500	110.05910				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.45000	101.46693	8.45000	101.37614				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.81000	9.81000	9.81000	101.12853				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.63000	98.88802	9.63000	98.78697			7,704,000,000.00		800,000	2,650,300,00
Total ABS7 SPOT									7,704,000,000.00		800,000	2,650,300,00
Total For ABS7									7,704,000,000.00		800,000	2,650,300,00
ABS7/R On 11/09/2026 Spot Bond			100.00000	15.85420	100.00000	15.71507			0.00		0	
Total ABS7/R186 SPOT									0.00		0	
Total For ABS7/R186									0.00		0	
ABSI2 On 07/12/2023 Spot Bond			3.69000	333.70278	3.69000	333.51955			0.00		0	
Total ABSI2 SPOT									0.00		0	
Total For ABSI2									0.00		0	
ABX01 On 10/07/2024 Spot Bond			11.69000	11.69000	11.69000	102.39382			0.00		0	
Total ABX01 SPOT									0.00		0	
Total For ABX01									0.00		0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.02859			0.00		0	
Total ACL097 SPOT									0.00		0	
Total For ACL097									0.00		0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.00756			0.00		0	
Total ACL098 SPOT									0.00		0	
Total For ACL098									0.00		0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.97213			0.00		0	
Total ACL217 SPOT									0.00		0	
Total For ACL217									0.00		0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.33162			0.00		0	
Total AECI02 SPOT									0.00		0	

Contract 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 AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.71510				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.09874				0.00	1,800,000,000	900,000,000
Total AGL01 SPOT										0.00	1,800,000,000	900,000,000
Total For AGL01										0.00	1,800,000,000	900,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	101.37689				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.60261				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.24742				0.00	1,800,000,000	900,000,000
Total AGLG01 SPOT										0.00	1,800,000,000	900,000,000
Total For AGLG01										0.00	1,800,000,000	900,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	105.77058				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	101.91611				0.00	126,000,000	245,100,000
Total AGT01 SPOT										0.00	126,000,000	245,100,000
Total For AGT01										0.00	126,000,000	245,100,000
AGT02 On 28/11/2024 Spot Bond					0.00000	105.21632				0.00	284,800,000	137,200,000
Total AGT02 SPOT										0.00	284,800,000	137,200,000
Total For AGT02										0.00	284,800,000	137,200,000
AGT03 On 05/06/2025 Spot Bond					0.00000	104.65539				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.39251				0.00	0	375,000,000
Total AGT04 SPOT										0.00	0	375,000,000
Total For AGT04										0.00	0	375,000,000
AGT05 On 16/11/2027 Spot Bond					0.00000	102.75197				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.25904				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.26419				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.11500	98.41608	9.11500	98.31920				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.27218				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.29876				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.33189				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.24496				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.62561				0.00	74,000,000	18,500,000
Total AHF5A2 SPOT										0.00	74,000,000	18,500,000
Total For AHF5A2										0.00	74,000,000	18,500,000
AHF5A On 21/08/2023 Spot Bond			10.00500	101.83262	10.00500	101.72439				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.63958				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.67954				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	101.75144				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5D On 21/08/2023 Spot Bond					0.00000	102.37612				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.99258				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	101.56259				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.67942				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.75129				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.25386				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.71006				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.77165				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.71534				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.68839				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.78720				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.75307				0.00	0	
Total AHF7C2 SPOT										0.00	0	

Contract 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 AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.74806				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.30761				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.27500	99.95468	8.27500	99.95468				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			10.72000	102.46410	10.72000	102.34594				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.09000	94.48289	12.09000	94.36041				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.92415				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.98593				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.51398				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.63000	194.93019	6.63000	194.76214				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.78573				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.02276				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.05363				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.70378				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.83038				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.54683				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.97494				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.80387				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.88979				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	100.89780				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.66192				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.67635				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.67635				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.67635				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC016 On 17/10/2023 Spot Bond					0.00000	100.27161				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC017 On 17/08/2023 Spot Bond					0.00000	100.19821				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC018 On 18/08/2023 Spot Bond					0.00000	100.16809				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC019 On 21/08/2023 Spot Bond					0.00000	100.45763				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC020 On 28/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total ASC020 SPOT									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For ASC020									10,000,000,000,000.00	25,000,000,000	25,000,000,000	
ASC021 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASC021 SPOT									0.00	0	0	
Total For ASC021									0.00	0	0	
ASN022 On 07/12/2033 Spot Bond			5.44000	255.98420	5.44000	255.79551			0.00	0	0	
Total ASN022 SPOT									0.00	0	0	
Total For ASN022									0.00	0	0	
ASN037 On 07/12/2033 Spot Bond			6.05000	222.33645	6.05000	222.15809			0.00	0	0	
Total ASN037 SPOT									0.00	0	0	
Total For ASN037									0.00	0	0	
ASN154 On 31/03/2028 Spot Bond			5.37000	208.15720	5.37000	208.00597			0.00	0	0	
Total ASN154 SPOT									0.00	0	0	
Total For ASN154									0.00	0	0	
ASN195 On 31/01/2038 Spot Bond			5.41500	117.73501	5.41500	117.64816			0.00	0	0	
Total ASN195 SPOT									0.00	0	0	
Total For ASN195									0.00	0	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	104.63713			0.00	0	0	
Total ASN209 SPOT									0.00	0	0	
Total For ASN209									0.00	0	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	101.07649			0.00	0	0	
Total ASN264 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	100.92327				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	101.83546				0.00	127,200,000	31,800,00
Total ASN278 SPOT										0.00	127,200,000	31,800,00
Total For ASN278										0.00	127,200,000	31,800,00
ASN27 On 20/08/2048 Spot Bond					0.00000	101.72716				0.00	43,200,000	10,800,00
Total ASN279 SPOT										0.00	43,200,000	10,800,00
Total For ASN279										0.00	43,200,000	10,800,00
ASN28 On 21/08/2023 Spot Bond					0.00000	101.67595				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	101.17261				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	100.77872				0.00	14,400,000	3,600,00
Total ASN291 SPOT										0.00	14,400,000	3,600,00
Total For ASN291										0.00	14,400,000	3,600,00
ASN30 On 20/12/2023 Spot Bond					0.00000	100.96581				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	101.44122				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31 On 31/03/2029 Spot Bond			4.92500	4.92500	4.92500	115.99726				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31 On 28/02/2033 Spot Bond			5.52000	5.52000	5.52000	106.51230				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.02729				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32 On 20/06/2024 Spot Bond					0.00000	101.12305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	102.02954				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.61635				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.62500	114.89661	5.62500	114.80926				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.97629				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.43681				0.00	0	7,500,00
Total ASN346 SPOT										0.00	0	7,500,00
Total For ASN346										0.00	0	7,500,00
ASN35: On 20/06/2024 Spot Bond					0.00000	101.06212				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.94995				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.94995				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.48673				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.18806				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.05859				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN37: On 20/12/2024 Spot Bond					0.00000	101.41156				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.33935				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.08120				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.08120				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.19928				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.01791				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.93936				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.04466				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.29171				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.39083				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.84896				0.00	0	
Total ASN449 SPOT										0.00	0	

Contract 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 ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	100.86577				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	100.94133				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.28642				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.28790				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			10.46500	10.46500	10.46500	101.46565				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.15500	11.15500	11.15500	101.41291				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.90364				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	99.89435				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.44059				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48 On 20/06/2025 Spot Bond					0.00000	101.17048				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48 On 25/08/2025 Spot Bond					0.00000	132.47014				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48 On 28/02/2025 Spot Bond			10.94000	10.94000	10.94000	101.16930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.40021				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	101.01846				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.01846				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	100.90740				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.51000	98.77180	10.51000	98.66068			924,880,000,000.00	88,000,000	34,000,000	
Total ASN508 SPOT									924,880,000,000.00	88,000,000	34,000,000	
Total For ASN508									924,880,000,000.00	88,000,000	34,000,000	
ASN508 On 21/12/2026 Spot Bond			9.69000	98.40917	9.69000	98.30689			0.00	0	0	
Total ASN509 SPOT									0.00	0	0	
Total For ASN509									0.00	0	0	
ASN509 On 21/12/2026 Spot Bond			10.24000	97.41881	10.24000	97.31197			0.00	0	0	
Total ASN510 SPOT									0.00	0	0	
Total For ASN510									0.00	0	0	
ASN510 On 21/12/2026 Spot Bond			10.24000	97.41881	10.24000	97.31197			0.00	0	0	
Total ASN511 SPOT									0.00	0	0	
Total For ASN511									0.00	0	0	
ASN511 On 31/07/2024 Spot Bond			8.81500	102.59318	8.81500	102.49543			0.00	0	0	
Total ASN522 SPOT									0.00	0	0	
Total For ASN522									0.00	0	0	
ASN522 On 31/07/2024 Spot Bond			10.76500	103.06643	10.76500	102.94709			0.00	0	0	
Total ASN525 SPOT									0.00	0	0	
Total For ASN525									0.00	0	0	
ASN525 On 31/07/2024 Spot Bond			10.71500	103.05433	10.71500	102.93554			0.00	0	0	
Total ASN530 SPOT									0.00	0	0	
Total For ASN530									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
ASN53: On 31/01/2024 Spot Bond			10.21500	102.80733	10.21500	102.69422				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.21500	102.80733	10.21500	102.69422				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.72194				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	99.89610				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			10.85000	102.55627	10.85000	102.43764				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.94000	102.26785	10.94000	102.14756				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			10.80000	102.44211	10.80000	102.32312				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.69491				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.02498				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.33916				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.37830				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.29000	101.53634	10.29000	101.42383				0.00	0	
Total ASN595 SPOT										0.00	0	

Contract 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 ASN595										0.00	0	
ASN60 On 23/04/2026 Spot Bond					0.00000	100.02141				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60 On 28/02/2031 Spot Bond					0.00000	101.70274				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60 On 31/01/2030 Spot Bond					0.00000	99.01002				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61 On 31/01/2030 Spot Bond					0.00000	99.88261				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2024 Spot Bond					0.00000	100.92916				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	93.68461				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	100.93035				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	101.81458				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61 On 11/05/2023 Spot Bond					0.00000	92.95853				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	100.89737				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	101.75624				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	100.69707				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632 On 20/06/2024 Spot Bond					0.00000	101.03421				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN633 On 20/06/2026 Spot Bond					0.00000	101.10325				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN634 On 05/06/2023 Spot Bond					0.00000	101.46432				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN635 On 06/05/2024 Spot Bond					0.00000	99.81964				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	101.24147				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	100.45610				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	100.85413				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 19/08/2025 Spot Bond					0.00000	101.80681				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	101.61710				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	100.74494				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	101.42505				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN68: On 20/06/2026 Spot Bond					0.00000	101.10220				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.76038				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.35403				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.88096				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.99937				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	99.88692				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.99937				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.46953				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.99708				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.00234				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.25128				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	102.06335				0.00	0	
Total ASN707 SPOT										0.00	0	

Contract 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 ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.70404				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.89786				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.86164				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.35390				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.64123				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.18230				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.39245				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	99.88937				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	101.64514				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	100.85964				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.97077				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	100.98130				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.55592				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	99.89283				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	101.10692				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	101.06208				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			9.94384	9.94384	9.94384	105.33328				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.35410				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.48500	10.48500	10.48500	102.21583				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN800 On 31/07/2027 Spot Bond					0.00000	99.88371				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	99.89340				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	99.89329				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN806 On 21/12/2026 Spot Bond					0.00000	100.85038				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN818 On 06/04/2025 Spot Bond					0.00000	100.65897				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN820 On 02/04/2026 Spot Bond					0.00000	100.68766				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN821 On 08/04/2025 Spot Bond					0.00000	100.43777				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN822 On 08/04/2025 Spot Bond					0.00000	100.82457				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN823 On 31/01/2037 Spot Bond					0.00000	90.59420				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN824 On 08/04/2025 Spot Bond					0.00000	100.45425				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.51645				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN826 On 08/04/2025 Spot Bond					0.00000	100.51553				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.42435				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.38507				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN833 On 14/04/2027 Spot Bond					0.00000	100.38507				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN834 On 31/01/2025 Spot Bond					0.00000	99.88385				0.00	0	
Total ASN834 SPOT										0.00	0	

Contract 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 ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	101.02089				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.18743				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.18650				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.18650				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.02416				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	99.93527				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.26500	7.26500	7.26500	7.26500				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.31500	7.31500	7.31500	7.31500				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.46500	7.46500	7.46500	7.46500				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.88600				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	99.88652				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	100.97087				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	100.99208				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	101.64521				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	100.26085				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	99.89438				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86 On 25/04/2042 Spot Bond					0.00000	101.76718				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86 On 31/07/2026 Spot Bond					0.00000	101.34964				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.24820				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86 On 09/06/2027 Spot Bond					0.00000	101.24820				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86 On 09/06/2023 Spot Bond					0.00000	101.10595				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86 On 14/06/2027 Spot Bond					0.00000	101.11234				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 14/06/2027 Spot Bond					0.00000	101.11234				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.84078				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.88542				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.10760				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.09709				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	99.89473				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.29896				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.27959				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.77915				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.15997				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.39000	103.03206	11.39000	102.90603				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.07450				0.00	0	
Total ASN902 SPOT										0.00	0	

Contract 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 ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	99.99944				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.96025				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.67722				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.70921				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.67722				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.64522				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.66122				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.68521				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.66122				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.68521				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.27438				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	92.36769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.05487				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	105.09945				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.13395				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	99.88940				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN938 On 20/12/2027 Spot Bond					0.00000	101.06563				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	101.02671				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN941 On 20/12/2025 Spot Bond					0.00000	100.99179				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN943 On 20/12/2027 Spot Bond					0.00000	101.18646				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN944 On 20/06/2027 Spot Bond					0.00000	100.96297				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN948 On 20/06/2027 Spot Bond					0.00000	100.97087				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN950 On 31/08/2027 Spot Bond					0.00000	101.64522				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 31/07/2027 Spot Bond					0.00000	99.88317				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.11819				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.00020				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	100.93936				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	100.80318				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	110.10239				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.17071				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.96039				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.62627				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	99.87948				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.02355				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.55781				0.00	0	
Total ASN980 SPOT										0.00	0	

Contract 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 ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.52505				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.92343				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.56353				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.75224				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.41633				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	101.39386				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	101.13247				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.95391				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.37770				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.38122				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.36556				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.09454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.40000	99.75811	7.40000	99.67988				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.90981				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.29153				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.41320				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.93426				0.00	0	750,000,00
Total BAW38 SPOT										0.00	0	750,000,00
Total For BAW38										0.00	0	750,000,00
BAWGL On 22/08/2025 Spot Bond					0.00000	101.69497				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.93171				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.14000	12.14000	12.14000	101.00474				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.35811				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.64125				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.05860				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.99025				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.07685				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.62856				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.53742				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.06898				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	100.93517				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.95336				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.93462				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.66664				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.92727				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.20611				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	100.99148				0.00	0	
Total BAYA97 SPOT										0.00	0	

Contract 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 BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.99051				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.96459				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	101.08391				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.18266				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.10298				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.08430				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	101.07707				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	101.08391				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	101.08430				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	101.12163				0.00	2,060,000,000	1,030,000,000
Total BAYB25 SPOT										0.00	2,060,000,000	1,030,000,000
Total For BAYB25										0.00	2,060,000,000	1,030,000,000
BD0302 On 18/04/2028 Spot Bond			9.24500	9.24500	9.24500	95.81209				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.80084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.26373				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	95.98459				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.08008				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	93.92721				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.04861				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.93572				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	100.64920				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.25154				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.65593				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.70770				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.92620				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL19 On 29/09/2024 Spot Bond					0.00000	103.20643				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	102.13728				0.00	0	35,000,00
Total BID10 SPOT										0.00	0	35,000,00
Total For BID10										0.00	0	35,000,00
BID11 On 15/11/2023 Spot Bond			8.91000	104.80169	8.91000	104.70079				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.40893				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.27729				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.77686				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.79481				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.99926				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.46670				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.71200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.17400				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.64100				0.00	0	
Total BNPP09 SPOT										0.00	0	

Contract 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 BNPP09										0.00	0	
BNPP1: On 05/07/2027 Spot Bond					0.00000	51.49200				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.39497				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0: On 01/03/2029 Spot Bond					0.00000	101.41072				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	101.06883				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.54891				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.93140				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.40643				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	100.48414				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	99.87420				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	101.59361				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 10/05/2023 Spot Bond					0.00000	101.74566				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	100.61093				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	100.41963				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	101.26501				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	100.72080				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	102.22676				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.94585				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.92711				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.28118				0.00	900,000,000	450,000,000
Total CBL29 SPOT										0.00	900,000,000	450,000,000
Total For CBL29										0.00	900,000,000	450,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	99.90353				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.66637				0.00	0	500,000,000
Total CBL31 SPOT										0.00	0	500,000,000
Total For CBL31										0.00	0	500,000,000
CCT01 On 23/06/2023 Spot Bond			8.74000	104.97787	8.74000	104.87865				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			8.94000	107.25149	8.94000	107.14845				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.59000	104.06056	9.59000	103.95467				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.63000	10.63000	10.63000	101.91389				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	99.83549				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.88851				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.04647				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.05161				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.87299				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.80012				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.88842				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.00377				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.92500	101.72628	9.92500	101.61923				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN362										0.00	0	
CLN362 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	
CLN364 On 20/03/2024 Spot Bond			8.70700	105.05029	8.70700	103.79900				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN365 On 06/08/2023 Spot Bond					0.00000	99.68408				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN366 On 20/03/2024 Spot Bond					0.00000	102.92097				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2024 Spot Bond			11.23000	100.65009	11.23000	100.53062				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			6.50000	108.59938	6.50000	103.57000				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 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	
CLN385 On 31/01/2025 Spot Bond			6.43000	159.87867	6.43000	159.74333				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			8.54000	154.39096	8.54000	154.22561				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 04/09/2024 Spot Bond			9.57000	102.20391	9.57000	102.10012				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	102.41474				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 11/10/2024 Spot Bond					0.00000	100.49616				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.51300				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 15/03/2025 Spot Bond			100.00000		0.00000	101.12257				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 30/04/2023 Spot Bond			100.00000		0.00000	99.89473				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	100.73043				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.18769				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.01662				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 20/06/2023 Spot Bond					0.00000	101.01857				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.28040				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.47000	102.70950	10.47000	102.59375				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.14165				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/10/2023 Spot Bond					0.00000	99.75388				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.33770				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	159.49100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.02251				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.94000	102.12966	9.94000	102.02024				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			9.99000	101.04789	9.99000	100.94087				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.08000	99.90122	10.08000	104.85344				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.13000	10.13000	10.13000	324.04066				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	101.91586				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	101.89081				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.62402				0.00	0	
Total CLN558 SPOT										0.00	0	

Contract 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 CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.35967				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	140.03100				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	101.94254				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.44000	99.14901	10.44000	104.06716				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			9.94000	100.20774	9.94000	105.16136				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	99.88307				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.66860				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN566 On 17/01/2024 Spot Bond					0.00000	101.15590				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN567 On 04/06/2023 Spot Bond					0.00000	101.34787				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN568 On 11/02/2024 Spot Bond					0.00000	101.87187				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN571 On 12/11/2025 Spot Bond			10.17000	99.31714	10.17000	104.17922				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN572 On 12/11/2025 Spot Bond					0.00000	101.95137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	101.87792				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.09906				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.08156				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.27349				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.70717				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.98112				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.19245				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.27574				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.66036				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.07489				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.29687				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN589 On 18/06/2024 Spot Bond					0.00000	100.96216				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	102.74412				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	102.75500				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.85000	157.73129	4.85000	126.20777				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	101.85811				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN594 On 27/06/2024 Spot Bond					0.00000	100.84369				0.00	0	
Total CLN594 SPOT										0.00	0	
Total For CLN594										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.60689				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.41000	9.41000	9.41000	103.55154				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	100.68362				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.16713				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.96216				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.96216				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	100.96216				0.00	0	
Total CLN601 SPOT										0.00	0	

Contract 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 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	
CLN602 On 05/08/2024 Spot Bond			8.99500	8.99500	8.99500	101.66249				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	101.97962				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	101.24861				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.69336				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.31129				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.64473				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.57000	99.94759	9.57000	99.94759				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN609 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	100.01952				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.93293				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.29881				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.59102				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	102.21614				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.47655				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.34580				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	101.86701				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	98.38991				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.08000	61.14669	13.08000	79.93627				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN629 On 20/11/2024 Spot Bond					0.00000	101.86856				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.64000	99.58619	10.64000	99.47218				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.86154				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.81776				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.53982				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	102.00783				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.95026				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.62544				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.85607				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	103.09431				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.96550				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.29019				0.00	0	
Total CLN643 SPOT										0.00	0	

Contract 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 CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	101.63083				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	100.95050				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	99.99815				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	100.95155				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	101.95693				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.46910				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.85607				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.85607				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 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	
CLN654 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	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.09733				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.80368				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.36277				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.01700				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	128.23800				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	152.92000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	99.87899				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.09677				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	99.90061				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	101.96624				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	101.98374				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.40996	162.62284	5.40996	132.06182				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN674 On 31/01/2025 Spot Bond			5.40996	162.62284	5.40996	132.06268				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.01109				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN677 On 19/08/2025 Spot Bond					0.00000	102.08401				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN679 On 21/12/2026 Spot Bond					0.00000	100.91036				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	103.60355				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.23537				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.88456				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	100.90057				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	102.06499				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.01021				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.00999				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.05425				0.00	0	
Total CLN690 SPOT										0.00	0	

Contract 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 CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	100.75876				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	100.92558				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	102.17152				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.37951				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	84.89694				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.15546				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	85.93734				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	102.17443				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	86.93051				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	102.12046				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	101.68845				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN70 On 26/08/2025 Spot Bond					0.00000	100.91122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	83.31846				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.55779				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	101.01648				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	101.73939				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.91521				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.91521				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	100.91521				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	82.37135				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN718 On 11/09/2026 Spot Bond					0.00000	101.05148				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	81.38266				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	81.70057				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN722 On 01/06/2026 Spot Bond					0.00000	101.33670				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	82.40071				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.86627				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.86627				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.86627				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.87626				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.87626				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.87626				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	84.86196				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	85.88353				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.51158				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.92532				0.00	0	
Total CLN733 SPOT										0.00	0	

Contract 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 CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.06395				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	95.72005				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	101.10590				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	101.37466				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.27800				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	94.49464				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	101.83783				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.88340				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 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	
CLN743 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	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.11983				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.69699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	100.92552				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	99.88476				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	98.92814				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.11382				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.65339				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	99.77700				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 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	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.76168				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.29141				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/06/2026 Spot Bond					0.00000	100.64825				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 20/06/2026 Spot Bond					0.00000	100.61620				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.08574				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	101.89588				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76 On 21/07/2027 Spot Bond					0.00000	100.14739				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.21471				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	101.76168				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76 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	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.94281				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76 On 23/09/2026 Spot Bond					0.00000	100.44786				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	106.20934				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.22291				0.00	0	
Total CLN771 SPOT										0.00	0	

Contract 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 CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.22600				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.59720				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77: On 31/07/2028 Spot Bond					0.00000	99.88208				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77: On 15/09/2028 Spot Bond			5.50000	5.50000	5.50000	107.05839				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77: On 31/05/2026 Spot Bond					0.00000	101.56516				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
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	101.78916				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77: On 31/01/2027 Spot Bond					0.00000	99.89502				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.89448				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78: On 19/08/2025 Spot Bond					0.00000	101.96823				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.89178				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	99.89059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	100.84078				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 21/12/2027 Spot Bond					0.00000	100.84538				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN786 On 30/09/2026 Spot Bond					0.00000	100.84078				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	111.95205				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	111.78473				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	99.88438				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	99.88438				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.67781				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	99.88438				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.84085				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN797 On 31/01/2025 Spot Bond					0.00000	99.88438				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	99.88453				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	99.88354				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	99.88354				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.65314				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.59501				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	105.25299				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	99.89415				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	99.88314				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.66129				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	99.89069				0.00	0	
Total CLN808 SPOT										0.00	0	

Contract 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 CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	100.87038				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 18/04/2028 Spot Bond			9.24500	95.90676	9.24500	95.81209				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN811 On 26/08/2025 Spot Bond					0.00000	100.87526				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.20574				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	99.88438				0.00	200,000,000	100,000,000
Total CLN815 SPOT										0.00	200,000,000	100,000,000
Total For CLN815										0.00	200,000,000	100,000,000
CLN816 On 31/07/2025 Spot Bond					0.00000	99.88460				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	99.88314				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	99.89502				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	99.88438				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	99.88460				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.84085				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	99.88460				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	99.88460				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	99.88425				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	99.88460				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	88.55419				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	99.88438				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.15213				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.36809				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	99.88425				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.39000	9.39000	9.39000	101.23624				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN834 On 31/08/2025 Spot Bond					0.00000	101.64507				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	101.64521				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	101.64522				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	101.64511				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	100.84084				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN839 On 20/06/2027 Spot Bond					0.00000	100.96350				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN840 On 02/05/2023 Spot Bond					0.00000	99.88939				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN841 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	
CLN842 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	
CLN843 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	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.27751				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.89526				0.00	0	
Total CLN845 SPOT										0.00	0	

Contract 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 CLN845										0.00	0	
CLN845 On 02/05/2023 Spot Bond					0.00000	99.89419				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN846 On 31/03/2025 Spot Bond					0.00000	100.84085				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.84084				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.84046				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	99.87768				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	100.96879				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	100.97087				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.01507				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.08133				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.10235				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	100.99615				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	103.81205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.42020				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	99.88460				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.02349				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	100.96034				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.25224				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	114.22931				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.43800				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.42000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	99.87312				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	87.63501				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	99.89734				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN87(On 31/07/2027 Spot Bond					0.00000	99.89612				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87(On 31/07/2027 Spot Bond					0.00000	99.89666				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87(On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	83.99158				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87(On 31/08/2025 Spot Bond					0.00000	101.64507				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87(On 20/06/2027 Spot Bond					0.00000	100.98666				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	99.86017				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN87(On 29/10/2025 Spot Bond					0.00000	99.86017				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN87(On 31/01/2030 Spot Bond					0.00000	99.89740				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN87(On 02/04/2026 Spot Bond					0.00000	100.68362				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN88(On 02/04/2026 Spot Bond					0.00000	100.68026				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.35500				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88(On 31/01/2030 Spot Bond					0.00000	99.89773				0.00	0	
Total CLN882 SPOT										0.00	0	

Contract 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 CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.13034				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.93174				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	82.93174				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	82.75416				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	82.90210				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.56500	5.56500	5.56500	125.99430				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	107.93124				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.07614				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.02145				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	99.88460				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	100.99389				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	101.64507				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	100.84078				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	100.65334				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	65.50270				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.01329				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.42500	11.42500	11.42500	106.63545				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			11.02500	11.02500	11.02500	101.80709				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.25889				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.14432				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN906 On 20/12/2027 Spot Bond					0.00000	101.06878				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.34688				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	101.07630				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	103.13796				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	99.88408				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	101.06563				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	101.24913				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	101.48632				0.00	0	
Total CLN917 SPOT										0.00	0	

Contract 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 CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	100.96670				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	101.45072				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	101.45072				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	101.25876				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.25876				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	101.30223				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	101.22202				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.13913				0.00	380,000,000	190,000,000
Total CLN925 SPOT										0.00	380,000,000	190,000,000
Total For CLN925										0.00	380,000,000	190,000,000
CLN925 On 20/06/2028 Spot Bond					0.00000	101.14963				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.14438				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	99.88408				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN929 SPOT										0.00	0	
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	98.90780				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.88447				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN93 On 20/06/2028 Spot Bond			12.42000	12.42000	12.42000	103.46706				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	101.23945				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN93 On 20/03/2025 Spot Bond					0.00000	100.92821				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN93 On 20/03/2027 Spot Bond					0.00000	101.01120				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.68934				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94 On 20/03/2026 Spot Bond					0.00000	100.94815				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN941 On 20/06/2030 Spot Bond					0.00000	100.91243				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.31025				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN943 On 31/03/2031 Spot Bond					0.00000	100.48706				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN944 On 31/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	191,500,000.00
Total CLN944 SPOT										0.00	0	191,500,000.00
Total For CLN944										0.00	0	191,500,000.00
CLN945 On 20/06/2028 Spot Bond					0.00000	100.28558				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.19825				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	20,000,000,000	20,000,000.00	
Total CLN947 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000.00	
Total For CLN947									10,000,000,000,000.00	20,000,000,000	20,000,000.00	
COJ05 On 05/06/2023 Spot Bond			10.54000	105.07091	10.54000	104.95086				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.23000	104.67275	11.23000	104.54714				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.35000	102.82071	11.35000	102.69605				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.00000	90.83765	13.00000	90.71270				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.59000	95.80130	11.59000	95.68276				0.00	0	
Total COT03 SPOT										0.00	0	

Contract 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 COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.73123				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.34000	10.34000	10.34000	104.71995				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.42873				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	102.01168				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.39493				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.64340				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	100.70221				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.96449				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.98570				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.00507				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.34000	102.19087	9.34000	102.08785				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	101.92652	9.69000	101.82001				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	101.92652	9.69000	101.82001				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.54000	98.86933	10.54000	98.75718				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.69000	99.50334	10.69000	99.38891				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.00685	10.10000	101.89586				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.00685	10.10000	101.89586				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	100.55454				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.81751				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.48332				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.70935				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.08226				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.41882				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.53057				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.69176				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB26 On 31/01/2025 Spot Bond					0.00000	99.78941				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	99.12421				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	102.14494				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	104.23367				0.00	0	500,000,00
Total DVFB31 SPOT										0.00	0	500,000,00
Total For DVFB31										0.00	0	500,000,00
DVFB31 On 15/12/2026 Spot Bond					0.00000	103.79312				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	104.61406				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.70000	117.90916	5.70000	117.81977				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.61500	102.57037	5.61500	102.49249				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037 On 31/01/2037 Spot Bond			2.25000	150.31485	2.25000	150.25550				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.68500	157.85767	4.68500	157.75363				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.71000	144.31940	4.71000	144.22391				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL30 On 29/07/2030 Spot Bond			4.73000	138.44378	4.73000	138.35186				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.52000	121.79965	5.52000	121.70883				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.48500	106.37880	5.48500	106.29953				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	150.31485	2.25000	150.25550				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	192.26595				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	189.14584				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	177.15161				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	147.38034				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	146.38613				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	142.47843				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	132.47380				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	127.48929				0.00	0	
Total ELN013 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	129.50577				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	107.31557				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	107.12724				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	116.43759				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.65000	99.38774	10.65000	99.27385				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.74000	12.74000	12.74000	96.84147				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.79000	12.79000	12.79000	95.06065				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			10.74000	10.74000	10.74000	102.96275				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.74000	10.74000	10.74000	102.66402				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			12.61000	12.61000	12.61000	98.90710				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.67000	11.67000	11.67000	101.07803				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.11000	15.11000	15.11000	94.28367				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	101.38957				0.00	0	910,000,00
Total EPF015 SPOT										0.00	0	910,000,00
Total For EPF015										0.00	0	910,000,00
EPF017 On 07/09/2023 Spot Bond					0.00000	101.24240				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF01 On 13/12/2025 Spot Bond					0.00000	101.39354				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.45027				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF02 On 28/05/2024 Spot Bond					0.00000	102.19716				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF02 On 07/09/2026 Spot Bond					0.00000	101.29160				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF02 On 14/03/2025 Spot Bond					0.00000	101.55015				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF02 On 12/09/2025 Spot Bond					0.00000	101.11371				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF02 On 10/11/2025 Spot Bond					0.00000	101.91789				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	101.83391				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPFC5: On 14/03/2024 Spot Bond					0.00000	101.00832				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	101.90782				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	100.98668				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.65184				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	99.89703				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	100.86869				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.44918				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	102.15954				0.00	0	500,000,00
Total EQT010 SPOT										0.00	0	500,000,00
Total For EQT010										0.00	0	500,000,00
EQT01: On 11/11/2023 Spot Bond					0.00000	101.71636				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	101.79318				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	102.32820				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	101.77133				0.00	0	
Total ERS3B8 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.82872				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.79993				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.85733				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.80024				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.77003				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.79057				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.82851				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.86663				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.89523				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.54000	96.41300	9.54000	96.31485			2,680,266,816,000.00	280,950,400	8,064,345,800	
Total ES26 SPOT									2,680,266,816,000.00	280,950,400	8,064,345,800	
Total For ES26									2,680,266,816,000.00	280,950,400	8,064,345,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.63314	7.85000	100.54849			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.19500	73.73867	12.19000	73.66722			3,115,471,284,000.00	255,471,200	1,185,562,200	

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 ES33 SPOT									3,115,471,284,000.00	255,471,200	1,185,562,200
Total For ES33									3,115,471,284,000.00	255,471,200	1,185,562,200
ES33/R On 15/09/2033 Spot Bond			7.50000	100.96499	7.50000	100.88422			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.64500	70.57598	12.64500	70.48147			2,004,826,815,000.00	158,547,000	226,870,300
Total ES42 SPOT									2,004,826,815,000.00	158,547,000	226,870,300
Total For ES42									2,004,826,815,000.00	158,547,000	226,870,300
ES42/R On 25/04/2042 Spot Bond			8.50000	100.15933	8.50000	100.06825			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.60000	11.60000	11.60000	102.06249			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.42500	14.42500	14.42500	96.21400			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.92437			0.00	74,800,000	30,000,000
Total EXX05 SPOT									0.00	74,800,000	30,000,000
Total For EXX05									0.00	74,800,000	30,000,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.82552			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.89703			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.80546			0.00	0	1,000,000,000
Total FIFB19 SPOT									0.00	0	1,000,000,000
Total For FIFB19									0.00	0	1,000,000,000
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.64328			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.93617			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.53721				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.61786				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.68873				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.70646				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.00564				0.00	746,800,000	1,562,300,000
Total FRB24 SPOT										0.00	746,800,000	1,562,300,000
Total For FRB24										0.00	746,800,000	1,562,300,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.21090				0.00	0	385,000,000
Total FRB25 SPOT										0.00	0	385,000,000
Total For FRB25										0.00	0	385,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.29907				0.00	6,000,000,000	3,500,000,000
Total FRB26 SPOT										0.00	6,000,000,000	3,500,000,000
Total For FRB26										0.00	6,000,000,000	3,500,000,000
FRB27 On 03/06/2026 Spot Bond			9.32000	106.47107	9.32000	106.36454				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.56214				0.00	0	200,000,000
Total FRB28 SPOT										0.00	0	200,000,000
Total For FRB28										0.00	0	200,000,000
FRB29 On 19/04/2026 Spot Bond					0.00000	101.78329				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.24000	97.52505	9.24000	97.42882			850,080,000,000.00		92,000,000	35,900,000
Total FRB30 SPOT									850,080,000,000.00		92,000,000	35,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For FRB30									850,080,000,000.00	92,000,000	35,900,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.23695			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.74150			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	100.76456			0.00	0	
Total FRB33 SPOT									0.00	0	
Total For FRB33									0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.95251			0.00	0	
Total FRB34 SPOT									0.00	0	
Total For FRB34									0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	102.13965			0.00	0	
Total FRB35 SPOT									0.00	0	
Total For FRB35									0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.66000	333.76036	3.66000	333.57816			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	165.91357			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.53000	216.18084	4.53000	216.04314			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			4.87000	4.87000	4.87000	116.34608			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.54000	5.54000	5.54000	231.85151			0.00	0	
Total FRBI33 SPOT									0.00	0	
Total For FRBI33									0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.59000	97.84209	5.59000	97.76872			0.00	0	
Total FRBI46 SPOT									0.00	0	
Total For FRBI46									0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.51000	99.92708	5.51000	99.85235			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			9.57000	9.57000	9.57000	87.06872				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.55000	9.55000	9.55000	86.16258				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.03000	5.03000	5.03000	163.54675				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	101.56953				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.50095				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.64815				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.26276				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.27567				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.87113				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.89105				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 20/06/2024 Spot Bond					0.00000	101.33015				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	103.20743				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	101.67743				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	102.55564				0.00	120,000,000	60,000,00
Total FRC305 SPOT										0.00	120,000,000	60,000,00
Total For FRC305										0.00	120,000,000	60,000,00
FRC30(On 31/05/2024 Spot Bond					0.00000	102.28078				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	100.93413				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.02150				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.08682				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	99.60942				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.14385				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	99.99931				0.00	0	
Total FRC317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.01308				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	98.34413				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.17767				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.02863				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.65672				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.99192				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.78529				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.37523				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.79722				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.22120				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	100.90537				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	100.25396				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.27702				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.08253				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.01210				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	100.02731				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.56539				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 02/05/2023 Spot Bond					0.00000	99.88629				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.06479				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC354 On 31/07/2023 Spot Bond					0.00000	100.02713				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.03543				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC357 On 31/01/2024 Spot Bond					0.00000	100.03467				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.06443				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	99.99939				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2024 Spot Bond					0.00000	100.75094				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	99.78185				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	102.01961				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	102.34087				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	91.45097				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	101.63901				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	90.32804				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	90.47091				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC372 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC372 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.78528				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.77937				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.63650				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.95714				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.01803				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	97.53564				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.72710				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.72710				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.70155				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.70155				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.46734				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	99.99935				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	102.06698				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	100.86609				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	99.99932				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.19045				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond			9.04000	9.04000	9.04000	100.25187				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.19940				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.21024				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40(On 19/01/2027 Spot Bond					0.00000	100.27352				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.07000	11.07000	11.07000	101.13372				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	99.99453				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	99.92070				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			14.24000	14.24000	14.24000	102.61852				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.07000	11.07000	11.07000	103.08818				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	100.69566				0.00	320,000,000	160,000,000
Total FRC406 SPOT										0.00	320,000,000	160,000,000
Total For FRC406										0.00	320,000,000	160,000,000
FRC40(On 13/10/2026 Spot Bond					0.00000	100.44751				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	101.10558				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.79000	11.79000	11.79000	99.75991				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	99.99935				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	101.78853				0.00	0	
Total FRC412 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	99.99884				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.72543				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	101.72563				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	101.91500				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.78221				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	99.99887				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.96879				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.98596				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.98596				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.67764				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	99.99925				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.84085				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	100.87843				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	101.06976				0.00	120,000,000	60,000,000
Total FRC428 SPOT										0.00	120,000,000	60,000,000
Total For FRC428										0.00	120,000,000	60,000,000
FRC428 On 31/10/2027 Spot Bond					0.00000	99.99942				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	99.99909				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	101.64530				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	99.99928				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	101.64530				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	101.72531				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	101.66413				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.06030				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			9.65000	9.65000	9.65000	104.08277				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43(O)N 31/08/2027 Spot Bond					0.00000	101.24879				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(O)N 31/08/2027 Spot Bond					0.00000	101.26391				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(O)N 31/08/2027 Spot Bond					0.00000	101.66131				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44(O)N 31/08/2027 Spot Bond					0.00000	101.66131				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44(O)N 20/12/2027 Spot Bond					0.00000	101.09717				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44(O)N 23/09/2026 Spot Bond					0.00000	100.99906				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44(O)N 28/10/2023 Spot Bond					0.00000	99.99966				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44(O)N 31/08/2027 Spot Bond					0.00000	101.64530				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44(O)N 15/03/2028 Spot Bond					0.00000	101.24154				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44(O)N 31/08/2027 Spot Bond					0.00000	101.64530				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44(O)N 31/08/2027 Spot Bond					0.00000	101.66131				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(O)N 20/12/2030 Spot Bond					0.00000	101.10758				0.00	0	
Total FRC450 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC450										0.00	0	
FRC45 On 28/06/2026 Spot Bond					0.00000	100.73120				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45 On 28/10/2023 Spot Bond					0.00000	99.99966				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45 On 29/10/2025 Spot Bond					0.00000	99.99968				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	100.97614				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45 On 21/01/2030 Spot Bond					0.00000	100.19635				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45 On 18/04/2028 Spot Bond					0.00000	100.30419				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45 On 16/11/2027 Spot Bond					0.00000	101.26924				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45 On 20/12/2029 Spot Bond					0.00000	101.04975				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45 On 31/07/2025 Spot Bond					0.00000	99.99903				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	99.99919				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	99.99936				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46 On 20/04/2032 Spot Bond					0.00000	100.24530				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46 On 20/03/2026 Spot Bond					0.00000	100.86203				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46 On 06/11/2024 Spot Bond					0.00000	100.76553				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			5.01500	111.31712	5.01500	111.24078				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.36500	118.42309	5.36500	118.33636				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.21642				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.15023				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.86034				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.86304				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.69132				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ275 On 20/04/2027 Spot Bond					0.00000	100.43227				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.41199				0.00	2,600,000,000	1,300,000,000
Total FRJ28 SPOT										0.00	2,600,000,000	1,300,000,000
Total For FRJ28										0.00	2,600,000,000	1,300,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.34484				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ295 On 20/04/2029 Spot Bond					0.00000	100.16093				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.82192				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.73954				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.83170				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.84800	4.84800	4.84800	107.51158				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.33500	5.33500	5.33500	118.75159				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	99.85080				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.47500	116.91559	5.47500	116.82859				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.42000	234.37815	5.42000	234.20589				0.00	0	
Total FRS109 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.79500	112.65853	5.79500	112.57082				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS111 On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	234.20589				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS113 On 31/01/2025 Spot Bond			4.93000	163.93529	4.93000	163.82292				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	116.11796	3.70500	116.05375				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS116 On 31/01/2038 Spot Bond			5.41500	117.73501	5.41500	117.64816				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.54000	232.02501	5.54000	231.85151				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.54000	232.02501	5.54000	231.85151				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.11000	166.20968	4.11000	166.11047				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.62000	230.47205	5.62000	230.29775				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.61500	115.02991	5.61500	114.94257				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS125 On 31/03/2028 Spot Bond			4.86000	212.98702	4.86000	212.84386				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.36500	105.52630	6.36500	105.43769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.07000	210.98285	5.07000	210.83628				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.13000	210.41419	5.13000	210.26670				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.13000	220.86137	6.13000	220.68233				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.31500	106.12977	6.31500	106.04124				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.61500	5.61500	5.61500	114.94257				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.40500	117.87224	5.40500	117.78541				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			4.94000	212.22095	4.94000	212.07649				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.90000	225.13447	5.90000	224.95745				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.07000	210.98285	5.07000	210.83628				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.07000	210.98285	5.07000	210.83628				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.47100	216.75764	4.47100	216.62093				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS146 On 31/01/2025 Spot Bond			4.88000	164.07280	4.88000	163.96123				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.42000	207.69051	5.42000	207.53852				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.46000	207.31802	5.46000	207.16541				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.85000	164.15540	4.85000	164.04427				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.93500	212.26875	4.93500	212.12435				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.47000	5.47000	5.47000	207.07225				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.30935				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.00064				0.00	97,600,000	24,400,000
Total FRS180 SPOT										0.00	97,600,000	24,400,000
Total For FRS180										0.00	97,600,000	24,400,000
FRS182 On 27/09/2025 Spot Bond					0.00000	100.80957				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	190.67149				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	148.38077				0.00	0	
Total FRS186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	211.47623				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	223.14751				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	101.92426				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	102.09032				0.00	97,600,000	24,400,000
Total FRS199 SPOT										0.00	97,600,000	24,400,000
Total For FRS199										0.00	97,600,000	24,400,000
FRS200 On 12/08/2025 Spot Bond					0.00000	101.90098				0.00	36,000,000	9,000,000
Total FRS200 SPOT										0.00	36,000,000	9,000,000
Total For FRS200										0.00	36,000,000	9,000,000
FRS201 On 06/08/2025 Spot Bond					0.00000	101.50541				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.37940				0.00	43,200,000	10,800,000
Total FRS206 SPOT										0.00	43,200,000	10,800,000
Total For FRS206										0.00	43,200,000	10,800,000
FRS209 On 18/11/2024 Spot Bond					0.00000	101.64956				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	101.24525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.90537				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.92254				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS238 On 13/10/2023 Spot Bond					0.00000	104.14783				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	107.36468				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	72.94165				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	101.72378				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	113.98850				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.32769				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	100.90363				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	101.33587				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	128.47279				0.00	0	
Total FRS258 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	101.03170				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.71323				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26 On 31/03/2032 Spot Bond					0.00000	100.83172				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	130.94449				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	100.83556				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	100.83247				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	100.96324				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.13283				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	100.71478				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	100.86341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.48500	10.48500	10.48500	96.37275				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.48500	10.48500	10.48500	96.37275				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.07673				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	98.52614				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.57900	11.57900	11.57900	92.24414				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.69809				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	110.28839				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	118.42193				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	101.81779				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	100.60151				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	99.99936				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30 On 31/07/2023 Spot Bond					0.00000	100.90113				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30 On 13/07/2027 Spot Bond					0.00000	109.81687				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			9.74000	9.74000	9.74000	101.34654				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.98045				0.00	0	
Total FRS311 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS311										0.00	0	
FRS31 On 28/09/2025 Spot Bond					0.00000	101.66270				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS31 On 27/04/2024 Spot Bond					0.00000	99.99989				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS31 On 03/06/2024 Spot Bond					0.00000	101.24142				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS31 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS31 On 31/12/2027 Spot Bond					0.00000	100.84075				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS31 On 07/12/2033 Spot Bond					0.00000	100.44844				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS31 On 17/05/2023 Spot Bond			4.45000	4.45000	4.45000	100.18021				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS31 On 02/05/2023 Spot Bond					0.00000	99.87507				0.00	0	
Total FRS319 SPOT										0.00	0	
Total For FRS319										0.00	0	
FRS32 On 26/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000.00		2,500,000,000.00	2,500,000,000.00	
Total FRS320 SPOT								50,000,000,000,000.00		2,500,000,000.00	2,500,000,000.00	
Total For FRS320								50,000,000,000,000.00		2,500,000,000.00	2,500,000,000.00	
FRS36 On 07/12/2023 Spot Bond			3.30000	3.30000	3.30000	334.28314				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.68000	335.65146	2.68000	335.50377				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.04000	3.04000	3.04000	334.79401				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.84563				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.31500	108.38163	5.31500	108.30284				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.91000	66.88070	4.91000	113.41846				0.00	0	170,000,00
Total FRS81 SPOT										0.00	0	170,000,00
Total For FRS81										0.00	0	170,000,00
FRS85 On 31/01/2025 Spot Bond			4.00000	4.00000	4.00000	166.42050				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.28000	4.28000	4.28000	165.63282				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.10000	4.10000	4.10000	332.72025				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.02000	106.73865	9.02000	106.63522				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.09000	103.86683	9.09000	103.76485				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.53000	100.70343	9.53000	100.60102			339,590,114,000.00		35,633,800	1,459,585,60
Total FRX26 SPOT									339,590,114,000.00		35,633,800	1,459,585,60
Total For FRX26									339,590,114,000.00		35,633,800	1,459,585,60
FRX27 On 07/03/2027 Spot Bond			9.67000	103.16362	9.67000	103.05778				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.88000	103.61625	9.88000	103.50589				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			10.57000	98.53304	10.57000	98.42096				0.00	0	1,800,000,00
Total FRX30 SPOT										0.00	0	1,800,000,00
Total For FRX30										0.00	0	1,800,000,00
FRX31 On 21/02/2031 Spot Bond			10.84000	94.86789	10.84000	94.75729				0.00	0	6,869,800,00
Total FRX31 SPOT										0.00	0	6,869,800,00
Total For FRX31										0.00	0	6,869,800,00
FRX32 On 31/03/2032 Spot Bond			10.78000	99.43423	10.78000	99.32020				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.32500	67.83275	12.32500	67.74415				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.63425				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.59211				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.54643				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.57746				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.58658				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.19823				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.20143				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.19100				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.67196				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.43498				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.48721				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.84595				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.47000	120.37340	4.47000	120.29719				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.36415				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.04900	100.87359	9.04900	100.77765				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.79782				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.75000	102.53370	7.75000	102.44853				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.90615				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.86634				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.73898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.69767				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.23964				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.77918				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.39209				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.59716				0.00	0	1,400,000,00
Total GRT32 SPOT										0.00	0	1,400,000,00
Total For GRT32										0.00	0	1,400,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	100.87699				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.02391				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.80433				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.73396				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	99.89980				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	102.02646				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	102.17318				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.02120				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.38954				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.27669				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.31483				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.56407				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.07937				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.12796				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	102.00784				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.83451				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	99.77057				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.37000	9.37000	9.37000	100.67540				0.00	0	
Total H10T5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.85725				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.14198				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.60130				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.54530				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.54207				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.84084				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	104.69927				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.30769				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.91990				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.72158				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.14688				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.57702				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.23455				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	102.17524				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.94199				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.59342				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.60639				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.96000	333.18544	3.96000	332.99279				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.09000	4.09000	4.09000	337.05168				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.67500	100.22491	10.67500	100.10980			80,062,500,000.00	7,500,000,000	7,500,000,000	
Total HWAY30 SPOT									10,062,500,000,000.00	7,500,000,000	7,500,000,000	
Total For HWAY30									10,062,500,000,000.00	7,500,000,000	7,500,000,000	
HWAY3 On 28/02/2033 Spot Bond			5.16500	78.13401	5.16500	112.32875			0.00	0	13,779,300	
Total HWAY33 SPOT									0.00	0	13,779,300	
Total For HWAY33									0.00	0	13,779,300	
HWAY3 On 31/07/2034 Spot Bond			12.19000	84.54499	12.19000	84.43452			878,396,772,000.00	72,058,800	4,403,111,500	
Total HWAY34 SPOT									878,396,772,000.00	72,058,800	4,403,111,500	
Total For HWAY34									878,396,772,000.00	72,058,800	4,403,111,500	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.35150	100.00000	11.25024			0.00	0		
Total HWAY34/R208 SPOT									0.00	0		
Total For HWAY34/R208									0.00	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
HWAY3 On 31/07/2035 Spot Bond			12.26000	83.45576	12.26000	83.34610				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.34599	100.00000	11.24478				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.32000	168.43990	3.43000	168.03908		157,810,500,300,000.00	348,738,102,500	506,119,829,80		
Total I2025 SPOT								157,810,500,300,000.00	348,738,102,500	506,119,829,80		
Total For I2025								157,810,500,300,000.00	348,738,102,500	506,119,829,80		
I2029 On 31/03/2029 Spot Bond			3.96500	122.32932	4.00000	122.02395		966,965,344,442,500.00	243,875,244,500	235,660,739,90		
Total I2029 SPOT								966,965,344,442,500.00	243,875,244,500	235,660,739,90		
Total For I2029								966,965,344,442,500.00	243,875,244,500	235,660,739,90		
I2031 On 31/01/2031 Spot Bond			4.22000	101.20187	4.22000	101.14025		8,440,000,000,000.00	2,000,000,000	1,000,000,00		
Total I2031 SPOT								8,440,000,000,000.00	2,000,000,000	1,000,000,00		
Total For I2031								8,440,000,000,000.00	2,000,000,000	1,000,000,00		
I2033 On 28/02/2033 Spot Bond			4.50000	116.38213	4.51500	116.15745		250,579,875,950,000.00	277,906,639,100	410,291,623,10		
Total I2033 SPOT								250,579,875,950,000.00	277,906,639,100	410,291,623,10		
Total For I2033								250,579,875,950,000.00	277,906,639,100	410,291,623,10		
I2038 On 31/01/2038 Spot Bond			4.62000	129.26305	4.71500	127.73269		268,388,564,136,000.00	58,092,762,800	408,844,815,20		
Total I2038 SPOT								268,388,564,136,000.00	58,092,762,800	408,844,815,20		
Total For I2038								268,388,564,136,000.00	58,092,762,800	408,844,815,20		
I2046 On 31/03/2046 Spot Bond			4.62000	113.79447	4.69000	112.46233		267,590,268,330,000.00	57,919,971,500	535,734,090,30		
Total I2046 SPOT								267,590,268,330,000.00	57,919,971,500	535,734,090,30		
Total For I2046								267,590,268,330,000.00	57,919,971,500	535,734,090,30		
I2050 On 31/12/2050 Spot Bond			4.62000	116.30879	4.66000	115.42106		501,376,309,434,000.00	108,523,010,700	414,587,906,80		
Total I2050 SPOT								501,376,309,434,000.00	108,523,010,700	414,587,906,80		
Total For I2050								501,376,309,434,000.00	108,523,010,700	414,587,906,80		
IBG01 On 07/02/2025 Spot Bond					0.00000	99.64571			0.00	0		
Total IBG01 SPOT									0.00	0		
Total For IBG01									0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	99.40907			0.00	0		
Total IBG02 SPOT									0.00	0		
Total For IBG02									0.00	0		
IBL109 On 07/12/2023 Spot Bond			3.76000	333.56851	3.76000	333.38281			0.00	0		
Total IBL109 SPOT									0.00	0		

Contract 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 IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	101.60905				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	102.13329				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.85051				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.35134				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.60927				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.51917				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.02783				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.95139				0.00	83,200,000	20,800,00
Total IBL138 SPOT										0.00	83,200,000	20,800,00
Total For IBL138										0.00	83,200,000	20,800,00
IBL145 On 20/03/2026 Spot Bond					0.00000	100.94471				0.00	124,800,000	31,200,00
Total IBL145 SPOT										0.00	124,800,000	31,200,00
Total For IBL145										0.00	124,800,000	31,200,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.68353				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.33221				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.36481				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.53663				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.88501				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.63170				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.38235				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.71621				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	101.75055				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.52942				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.31176				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.38517				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.58319				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.38806				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	100.80311				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.43544				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	102.00934				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.90223				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.17128				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.86455				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.57938				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.31585				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.27524				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.23461				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.89674				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.60661				0.00	0	
Total IBL210 SPOT										0.00	0	

Contract 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 IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.95167				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.88567				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.62513				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.10650				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.30000	8.30000	8.30000	103.22444				0.00	0	570,000,00
Total IBL222 SPOT										0.00	0	570,000,00
Total For IBL222										0.00	0	570,000,00
IBL223 On 10/05/2027 Spot Bond					0.00000	102.02310				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	103.70521				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.40562				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.90021				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	94.48416				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.25497				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.12468				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.15566				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.89024				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.20000	9.20000	9.20000	102.57264				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.70038				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.72068				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.91971				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.28722				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.65206				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.34276				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.27361				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	102.25123				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL241 On 27/07/2023 Spot Bond					0.00000	100.00007				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.99983				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.85871				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.10500	10.10500	10.10500	98.68086				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.80958				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.78288				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.25000	101.17021	8.25000	101.21957				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.42444				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.99198				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.37614				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.17520				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.02342				0.00	0	
Total IBL258 SPOT										0.00	0	

Contract 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 IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.06316				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.85637				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	99.90308				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	99.90102				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	99.75169				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	99.64725				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.32000	8.32000	8.32000	100.34184				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.71128				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.56409				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.13296				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.53000	102.61064	9.53000	102.50513				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.99205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.78000	103.85676	9.78000	103.74724				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.09000	106.17324	11.09000	106.08768				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.34000	105.72243	10.34000	105.60537				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.57834				0.00	47,700,000,000	23,850,000,000
Total IDCG15 SPOT										0.00	47,700,000,000	23,850,000,000
Total For IDCG15										0.00	47,700,000,000	23,850,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.23331				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.97042				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.91943				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.55108				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.85910				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.09000	102.86744	9.09000	102.76700				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV01 On 12/08/2024 Spot Bond					0.00000	104.50214				0.00	0	100,000,00
Total INLV01 SPOT										0.00	0	100,000,00
Total For INLV01										0.00	0	100,000,00
INLV06 On 22/01/2026 Spot Bond					0.00000	104.17110				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.47505				0.00	0	1,300,000,00
Total INLV07 SPOT										0.00	0	1,300,000,00
Total For INLV07										0.00	0	1,300,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	105.51573				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.43947				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.61997				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	100.91379				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	100.79425				0.00	1,800,000,000	900,000,00
Total INLV12 SPOT										0.00	1,800,000,000	900,000,00
Total For INLV12										0.00	1,800,000,000	900,000,00
INLV13 On 28/06/2028 Spot Bond					0.00000	100.86470				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.29442				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.93208				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.43866				0.00	0	
Total IPF31 SPOT										0.00	0	

Contract 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 IPF31									0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.67163			0.00	0	
Total IPF32 SPOT									0.00	0	
Total For IPF32									0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.06316			0.00	0	
Total IPF34 SPOT									0.00	0	
Total For IPF34									0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.56496			0.00	0	
Total IPF35 SPOT									0.00	0	
Total For IPF35									0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.58230			0.00	0	
Total IPF36 SPOT									0.00	0	
Total For IPF36									0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.53884			0.00	0	
Total IPF37 SPOT									0.00	0	
Total For IPF37									0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.57366			0.00	136,800,000	34,200,000
Total IPF38 SPOT									0.00	136,800,000	34,200,000
Total For IPF38									0.00	136,800,000	34,200,000
IPF39 On 23/02/2029 Spot Bond					0.00000	101.58230			0.00	0	
Total IPF39 SPOT									0.00	0	
Total For IPF39									0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	101.23929			0.00	0	
Total IPFC41 SPOT									0.00	0	
Total For IPFC41									0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.35007			0.00	0	
Total IPFG01 SPOT									0.00	0	
Total For IPFG01									0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.52142			0.00	0	
Total IPFG02 SPOT									0.00	0	
Total For IPFG02									0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.03810			0.00	0	
Total IV050 SPOT									0.00	0	
Total For IV050									0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.44964			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.31791				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.39940				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.00003				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.40344				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	100.80561				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.30615				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.47659				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.47000	101.06371	8.47000	100.97163				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.38997				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2023 Spot Bond			7.48000	101.73855	7.48000	101.65673				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.34180				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.52000	100.87582	8.52000	100.78431				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.35943				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.46000	100.86616	8.46000	100.77528				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.73815				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.25658				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	100.04969				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.70000	99.78189	8.70000	99.68906				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			6.03000	100.00000	6.03000	99.93396				0.00	0	
Total IVC217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.39500	9.39500	9.39500	99.60833				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	102.23470				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	99.95136				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.65164				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.34000	10.34000	10.34000	100.02252				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.40666				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.71000	9.71000	9.71000	99.72137				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.28942				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.68500	8.68500	8.68500	100.34557				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.31000	9.31000	9.31000	100.08312				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.43217				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.02145				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.01526				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.09180				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.03197				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.52778				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.01829				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.00566				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.51232				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.70634				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.19006				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.93873				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				99.94011	0.00000	100.18372				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC248 On 31/03/2028 Spot Bond				99.94011	0.00000	100.27194				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.19836				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000,00
Total IVC250 SPOT										0.00	0	25,000,000,00
Total For IVC250										0.00	0	25,000,000,00
IVZ134 On 04/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.77039				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	99.61029				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.49625				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	99.44745				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	99.12795				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	
IVZ140 On 08/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVZ140 SPOT										0.00	0	
Total For IVZ140										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	101.09228				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.40695				0.00	0	
Total KAP014 SPOT										0.00	0	

Contract 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 KAP014										0.00	0	
KAP014 On 01/11/2024 Spot Bond					0.00000	100.06646				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	100.24743				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.06749				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	99.99979				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.07863				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	101.99325				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	101.60204				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	101.44309				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	100.48607				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	100.65216				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.70023				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	100.71785				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.59661				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	101.62034				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.84000	113.11281	9.84000	112.99380				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.23888				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.30074				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.59351				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.20337				0.00	0	
Total LGL12 SPOT										0.00	0	
Total For LGL12										0.00	0	
LHC01 On 19/07/2025 Spot Bond					0.00000	100.91108				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.07080				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.68694				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.72342				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.75990				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.37926				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.49221				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.47000	14.47000	14.47000	100.68721				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	101.59022				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	101.67365				0.00	0	500,000,00
Total MBF070 SPOT										0.00	0	500,000,00
Total For MBF070										0.00	0	500,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.07991				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	101.41471				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	100.79770				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.00008				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.84375				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.60994				0.00	0	
Total MBP047 SPOT										0.00	0	

Contract 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 MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.92792				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.77980				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.09000	9.09000	9.09000	106.79371				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.84098				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.64645				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.06358				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.76000	102.23015	9.76000	102.12316			847,168,000,000.00	86,800,000	34,900,000	
Total MML02 SPOT									847,168,000,000.00	86,800,000	34,900,000	
Total For MML02									847,168,000,000.00	86,800,000	34,900,000	
MML03 On 15/03/2028 Spot Bond					0.00000	102.58255			0.00	0		
Total MML03 SPOT									0.00	0		
Total For MML03									0.00	0		
MML04 On 15/03/2028 Spot Bond			9.99000	93.04654	9.99000	92.87143			0.00	0		
Total MML04 SPOT									0.00	0		
Total For MML04									0.00	0		
MML05 On 25/05/2027 Spot Bond					0.00000	102.02140			0.00	0		
Total MML05 SPOT									0.00	0		
Total For MML05									0.00	0		
MML06 On 25/05/2029 Spot Bond			10.35000	102.85147	10.35000	102.73685			0.00	0		
Total MML06 SPOT									0.00	0		
Total For MML06									0.00	0		
MTN10 On 11/10/2024 Spot Bond					0.00000	101.88793			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.40796				0.00	0	1,300,000,00
Total MTN12 SPOT										0.00	0	1,300,000,00
Total For MTN12										0.00	0	1,300,000,00
MTN13 On 04/06/2025 Spot Bond					0.00000	102.84056				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.41569				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.11637				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.42938				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.03247				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.28360				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.10031				0.00	720,000,000	470,000,00
Total MTN21 SPOT										0.00	720,000,000	470,000,00
Total For MTN21										0.00	720,000,000	470,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.21006				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.68500	98.76155	9.68500	98.65839				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.11119				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.36490				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.51036				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.02223				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.61510				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.87338				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.67625				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.49127				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.98874				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.97628				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.35610				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.85493				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.70668				0.00	0	
Total MWAR05 SPOT										0.00	0	

Contract 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 MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.86237				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.68887				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.68900				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.63205				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.52617				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.04472				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.17616				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.29687				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.49000	102.60243	9.49000	102.49829				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.60000	102.33687	10.60000	102.22014				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.20912				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	99.99974				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.11331				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	99.99966				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.02739				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.03000	101.72385	9.03000	101.62625				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.24000	102.35570	9.24000	102.25359				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.37000	101.74113	9.37000	101.63936				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.46500	106.65492	9.46500	106.54659		624,690,000,000.00		66,000,000	25,400,00	
Total NBK20A SPOT								624,690,000,000.00		66,000,000	25,400,00	
Total For NBK20A								624,690,000,000.00		66,000,000	25,400,00	
NBK21 On 21/07/2027 Spot Bond			9.56500	106.56389	9.56500	106.45394				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			8.21800	110.39872	8.21800	110.30052		318,858,400,000.00		38,800,000	14,200,00	
Total NBK23A SPOT								318,858,400,000.00		38,800,000	14,200,00	
Total For NBK23A								318,858,400,000.00		38,800,000	14,200,00	
NBK24 On 19/11/2027 Spot Bond			9.26000	111.04656	9.26000	110.93554				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	103.30759				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK26/ On 10/05/2023 Spot Bond			100.00000	103.08070	100.00000	101.98701				0.00	0	340,000,00
Total NBK26A SPOT										0.00	0	340,000,00
Total For NBK26A										0.00	0	340,000,00
NBK26I On 22/04/2026 Spot Bond					0.00000	102.34058				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.18500	110.40818	9.18500	110.29868				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.25000	102.86595	8.25000	102.77493				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.33000	105.82477	9.33000	105.71819				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.06000	102.26735	9.06000	102.16726			47,112,000,000.00		5,200,000	12,900,00
Total NBK30A SPOT									47,112,000,000.00		5,200,000	12,900,00
Total For NBK30A									47,112,000,000.00		5,200,000	12,900,00
NBK31/ On 09/11/2023 Spot Bond			8.83000	104.80747	8.83000	104.70746				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	102.02390				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.63921				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.12423				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.35443				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.45566				0.00	0	550,000,00
Total NBK43B SPOT										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
Total For NBK43B										0.00	0	550,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	102.28678				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.88046				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.10200				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.39251				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.00028				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.09234				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.05734				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.32772				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.09628				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.61238				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.84952				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.38048				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.45158				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 21/02/2026 Spot Bond					0.00000	101.46467				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.71896				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6: On 21/02/2028 Spot Bond					0.00000	101.52430				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6: On 21/02/2030 Spot Bond					0.00000	101.58218				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6: On 21/02/2033 Spot Bond					0.00000	101.59472				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.83796				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			10.58500	101.28279	10.58500	101.16930				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.95530				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.24000	101.40849	10.24000	101.29847				0.00	0	
Total NCLN85 SPOT										0.00	0	

Contract 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 NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.96057				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.96883				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.97936				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.40860				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.40860				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.64906				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.40839				0.00	2,000,000,000	1,000,000,000
Total NGL05 SPOT										0.00	2,000,000,000	1,000,000,000
Total For NGL05										0.00	2,000,000,000	1,000,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	102.18705				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.24413				0.00	6,421,600,000	3,205,400,000
Total NGL07 SPOT										0.00	6,421,600,000	3,205,400,000
Total For NGL07										0.00	6,421,600,000	3,205,400,000
NGL08 On 02/07/2025 Spot Bond					0.00000	104.67897				0.00	50,400,000	12,600,000
Total NGL08 SPOT										0.00	50,400,000	12,600,000
Total For NGL08										0.00	50,400,000	12,600,000
NGL09 On 19/06/2026 Spot Bond					0.00000	101.79624				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.77522				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.72827				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.40204				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.74112				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.82885				0.00	2,960,000,000	1,480,000,000
Total NGT104 SPOT										0.00	2,960,000,000	1,480,000,000
Total For NGT104										0.00	2,960,000,000	1,480,000,000
NGT10 On 22/05/2025 Spot Bond					0.00000	104.16366				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.97774				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.53499				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	104.85914				0.00	0	525,000,000
Total NGT108 SPOT										0.00	0	525,000,000
Total For NGT108										0.00	0	525,000,000
NGT10 On 04/11/2026 Spot Bond					0.00000	99.81149				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.43785				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.04127				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT112 On 10/12/2027 Spot Bond					0.00000	101.37055				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.28168				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	101.30500				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.82636				0.00	0	3,350,000,00
Total NHM016 SPOT										0.00	0	3,350,000,00
Total For NHM016										0.00	0	3,350,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	102.00654				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.48857				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	103.25585				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.93585				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.05235				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.20860				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	230.87894				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.44000	4.44000	4.44000	216.92523				0.00	0	
Total NI210 SPOT										0.00	0	

Contract 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.18500	4.18500	4.18500	165.89952				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.89000	4.89000	4.89000	116.21910				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			5.46500	5.46500	5.46500	116.96471				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.29000	4.29000	4.29000	165.60478				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	277.41400	3.45000	277.26880				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.09000	4.09000	4.09000	166.16678				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.08500	4.08500	4.08500	220.44514				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.23000	219.13213	4.23000	218.99957				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.48500	91.16557	5.48500	116.69266				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.37389				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	147.09837				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	101.05159				0.00	43,200,000	10,800,00
Total NN022 SPOT										0.00	43,200,000	10,800,00
Total For NN022										0.00	43,200,000	10,800,00
NN023 On 07/11/2025 Spot Bond					0.00000	101.47123				0.00	127,600,000	31,900,00
Total NN023 SPOT										0.00	127,600,000	31,900,00
Total For NN023										0.00	127,600,000	31,900,00
NN026 On 21/11/2025 Spot Bond					0.00000	101.38105				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.16201				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.08990				0.00	42,000,000	10,500,00
Total NN034 SPOT										0.00	42,000,000	10,500,00
Total For NN034										0.00	42,000,000	10,500,00
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	99.30733				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.65351				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.62584				0.00	65,600,000	16,400,00
Total NN040 SPOT										0.00	65,600,000	16,400,00
Total For NN040										0.00	65,600,000	16,400,00
NN046 On 13/05/2027 Spot Bond					0.00000	102.09377				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.37846				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.01082				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.04772				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.22350				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.16617				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.47474				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.05279				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.27715				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.04589				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.98115				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.10147				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.98115				0.00	0	
Total NN107 SPOT										0.00	0	

Contract 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 NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.55589				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	92.44164				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	100.98034				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.93578				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.62000	10.62000	10.62000	102.23273				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			9.98500	9.98500	9.98500	103.83773				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.01000	10.01000	10.01000	102.63077				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.56505				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	105.75999				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	144.16000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	133.28000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	146.86000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	144.58000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	141.54140				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 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	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 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	
NNF046 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	
NNF080 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	
NNF081 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	
NNF089 On 30/05/2023 Spot Bond					0.00000	101.32650				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09: On 17/08/2023 Spot Bond					0.00000	101.56162				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.26554				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.27406				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	100.92254				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.87572				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	100.87572				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09: On 27/06/2023 Spot Bond					0.00000	100.63240				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.74695				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.72100				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 03/07/2023 Spot Bond					0.00000	100.54664				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.21028				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.78828				0.00	0	
Total NQ1A10 SPOT										0.00	0	

Contract 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 NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	89.38042				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	101.75503				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.62723				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.67092				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.68859				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.84305				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.69804				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.79461				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.72394				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.58549				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.50295				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.34000	214.99624	4.34000	214.86268				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA023 On 30/11/2028 Spot Bond			11.35000	108.77293	11.35000	108.64104				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA028 On 30/11/2028 Spot Bond			100.00000	18.17639	100.00000	18.01513				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	101.65924				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.11522				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.61160				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.99979				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.86765				0.00	9,900,000,000	4,950,000,00
Total NTC34 SPOT										0.00	9,900,000,000	4,950,000,00
Total For NTC34										0.00	9,900,000,000	4,950,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.27542				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.58062				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.41543				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.85341				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC39 On 14/02/2028 Spot Bond					0.00000	101.76736				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.95056				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.51000	105.45661	8.51000	105.36113				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			8.99000	106.41971	8.99000	106.31804				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	101.69073				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.65672				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	101.81877				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.41522				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.99985				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.56578				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.78295				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.10079				0.00	0	
Total PEP02 SPOT										0.00	0	

Contract 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 PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.22121				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	100.83474				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.28547				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.23260				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.46748				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.50937				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.46931				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.49345				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.82000	108.91722	8.84000	108.75073			823,005,332,882,000.00	1,288,322,600,100	1,491,877,769,400	
Total R186 SPOT									13,005,332,882,000.00	288,322,600,100	491,877,769,400	
Total For R186									13,005,332,882,000.00	288,322,600,100	491,877,769,400	
R197 On 07/12/2023 Spot Bond			2.50000	336.00098	2.69000	335.48403			228,525,000,000,000.00	491,410,000,000	663,549,999,900	
Total R197 SPOT									18,525,000,000,000.00	491,410,000,000	663,549,999,900	
Total For R197									18,525,000,000,000.00	491,410,000,000	663,549,999,900	
R202 On 07/12/2033 Spot Bond			4.54000	252.53819	4.59000	251.29977			114,409,841,878,000.00	25,200,405,700	63,348,780,700	
Total R202 SPOT									14,409,841,878,000.00	25,200,405,700	63,348,780,700	
Total For R202									14,409,841,878,000.00	25,200,405,700	63,348,780,700	
R2030 On 31/01/2030 Spot Bond			10.20000	91.43917	10.17000	91.47309			740,727,440,120,000.00	3,405,953,670,600	1,712,882,984,800	

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 R2030 SPOT									10,727,440,120,000.00	405,953,670,600	712,882,984,80
Total For R2030									10,727,440,120,000.00	405,953,670,600	712,882,984,80
R2032 On 31/03/2032 Spot Bond			10.88500	85.91028	10.86000	85.93734			803,028,765,921,500.00	3,197,338,425,900	2,092,202,044,90
Total R2032 SPOT									13,028,765,921,500.00	197,338,425,900	092,202,044,90
Total For R2032									13,028,765,921,500.00	197,338,425,900	092,202,044,90
R2035 On 28/02/2035 Spot Bond			11.39500	85.33853	11.38500	85.29246			609,636,805,150,500.00	2,159,687,301,900	2,084,557,704,90
Total R2035 SPOT									19,636,805,150,500.00	159,687,301,900	084,557,704,90
Total For R2035									19,636,805,150,500.00	159,687,301,900	084,557,704,90
R2037 On 31/01/2037 Spot Bond			11.68500	80.56942	11.67500	80.52506			044,675,141,742,500.00	1,373,100,140,500	1,360,531,687,10
Total R2037 SPOT									14,675,141,742,500.00	373,100,140,500	360,531,687,10
Total For R2037									14,675,141,742,500.00	373,100,140,500	360,531,687,10
R2040 On 31/01/2040 Spot Bond			11.91000	81.31616	11.91500	81.18233			051,660,076,330,000.00	1,683,598,663,000	1,653,800,631,00
Total R2040 SPOT									51,660,076,330,000.00	683,598,663,000	653,800,631,00
Total For R2040									51,660,076,330,000.00	683,598,663,000	653,800,631,00
R2044 On 31/01/2044 Spot Bond			11.95500	77.76877	11.98500	77.48802			782,033,989,992,000.00	567,296,862,400	2,098,144,545,10
Total R2044 SPOT									12,033,989,992,000.00	567,296,862,400	098,144,545,10
Total For R2044									12,033,989,992,000.00	567,296,862,400	098,144,545,10
R2048 On 28/02/2048 Spot Bond			11.91500	76.40711	11.94000	76.15710			405,255,309,684,500.00	3,223,269,434,300	3,467,841,417,80
Total R2048 SPOT									15,255,309,684,500.00	223,269,434,300	467,841,417,80
Total For R2048									15,255,309,684,500.00	223,269,434,300	467,841,417,80
R2053 On 31/03/2053 Spot Bond			11.94000	98.43622	11.94000	98.31153			662,570,000,000,000.00	390,500,000,000	246,400,000,00
Total R2053 SPOT									12,570,000,000,000.00	390,500,000,000	246,400,000,00
Total For R2053									12,570,000,000,000.00	390,500,000,000	246,400,000,00
R209 On 31/03/2036 Spot Bond			11.44500	65.92854	11.44000	65.87318			603,507,960,224,500.00	227,479,944,100	673,255,245,70
Total R209 SPOT									13,507,960,224,500.00	227,479,944,100	673,255,245,70
Total For R209									13,507,960,224,500.00	227,479,944,100	673,255,245,70
R210 On 31/03/2028 Spot Bond			3.68000	224.66380	3.73000	224.03077			160,462,336,176,000.00	43,603,895,700	300,631,762,40
Total R210 SPOT									10,462,336,176,000.00	43,603,895,700	300,631,762,40
Total For R210									10,462,336,176,000.00	43,603,895,700	300,631,762,40
R213 On 28/02/2031 Spot Bond			10.61500	82.27654	10.59000	82.29869			250,548,426,593,500.00	1,248,285,296,900	1,142,740,245,30
Total R213 SPOT									10,548,426,593,500.00	248,285,296,900	142,740,245,30
Total For R213									10,548,426,593,500.00	248,285,296,900	142,740,245,30
R214 On 28/02/2041 Spot Bond			11.79500	62.01836	11.79500	61.94115			923,308,347,639,500.00	417,406,388,100	515,406,387,80
Total R214 SPOT									13,308,347,639,500.00	417,406,388,100	515,406,387,80
Total For R214									13,308,347,639,500.00	417,406,388,100	515,406,387,80

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.70777				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	102.14466				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.43251				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.24389				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.25844				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.97187				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.78177				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.74864				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.13633				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.66194				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.90527				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.93517				0.00	0	
Total RDFG04 SPOT										0.00	0	

Contract 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 RDFG04									0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.19939			0.00	0	
Total RDFG05 SPOT									0.00	0	
Total For RDFG05									0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.21023			0.00	0	
Total RDFG06 SPOT									0.00	0	
Total For RDFG06									0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.45296			0.00	0	
Total RED131 SPOT									0.00	0	
Total For RED131									0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	95.57392			0.00	0	
Total RED151 SPOT									0.00	0	
Total For RED151									0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	101.79159			0.00	0	110,000,00
Total RED162 SPOT									0.00	0	110,000,00
Total For RED162									0.00	0	110,000,00
RED17 On 14/11/2025 Spot Bond					0.00000	102.34233			0.00	0	
Total RED171 SPOT									0.00	0	
Total For RED171									0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	102.60054			0.00	0	
Total RED302 SPOT									0.00	0	
Total For RED302									0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	99.85869			0.00	0	
Total RED402 SPOT									0.00	0	
Total For RED402									0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.75844			0.00	0	
Total RED501 SPOT									0.00	0	
Total For RED501									0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.50615			0.00	0	
Total RED603 SPOT									0.00	0	
Total For RED603									0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.43552			0.00	0	
Total RED706 SPOT									0.00	0	
Total For RED706									0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.47472			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	99.95226				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.25835				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.12915				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.95178				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.39538				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.23959				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.05126				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.82606				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.02121				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.90974				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.90658				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.94977				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.93924				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.99713				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.98661				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.11278				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.10227				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.03478				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RN2030 On 17/09/2030 Spot Bond					0.00000	100.28133				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.77000	103.56715	9.77000	103.45865				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.68500	98.19582	11.68500	98.07336				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.89000	97.39021	11.89000	97.26667				0.00	0	
Total RW31 SPOT										0.00	0	

Contract 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 RWL26									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.25297			0.00	0	
Total RWL26 SPOT									0.00	0	
Total For RWL28									0.00	0	
RWL28 On 30/06/2028 Spot Bond			10.85000	98.81476	10.85000	98.70010			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 SBN02									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.06548			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.33991			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.57000	105.89549	9.57000	105.78617		650,760,000,000.00	68,000,000	32,400,000	
Total SBS20 SPOT								650,760,000,000.00	68,000,000	32,400,000	
Total For SBS21									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.24108			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS27									0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.16000	102.69545	9.16000	102.59387		18,136,800,000,000.00	1,980,000,000	990,000,000	
Total SBS27 SPOT								18,136,800,000,000.00	1,980,000,000	990,000,000	
Total For SBS3									0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.58000	99.97794	9.58000	99.87462			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.84000	103.58734	9.84000	103.47806			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.56000	101.86943	9.56000	101.76608			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.51000	101.64858	9.51000	101.54429			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.68000	97.88361	10.68000	97.77114				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.52500	102.16665	9.52500	107.36255				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.93500	102.87385	9.93500	108.15344				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.41000	9.41000	9.41000	102.58291				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.16574				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.29843				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.04217				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.50619				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.26612				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.66126				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	100.71407				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS65 On 15/05/2024 Spot Bond					0.00000	102.02418				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.51927				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.93313				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.39607				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.30869				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.02726				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.37926				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.35537				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	100.70748				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.56339				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.59185				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.33509				0.00	0	
Total SBS78 SPOT										0.00	0	

Contract 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 SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.96972				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.95500	9.95500	9.95500	99.09761				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.59000	333.89480	3.59000	333.71503				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	235.79145				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.46828				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	100.87221				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.13697				0.00	3,575,600,000	1,781,700,000
Total SBT103 SPOT										0.00	3,575,600,000	1,781,700,000
Total For SBT103										0.00	3,575,600,000	1,781,700,000
SBT10 On 30/09/2025 Spot Bond					0.00000	105.06967				0.00	1,200,000,000	1,075,000,000
Total SBT104 SPOT										0.00	1,200,000,000	1,075,000,000
Total For SBT104										0.00	1,200,000,000	1,075,000,000
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	104.10562				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	103.03656				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10 On 13/07/2027 Spot Bond					0.00000	102.89928				0.00	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 SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	101.12759				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.10355				0.00	9,350,000,000	4,675,000,000
Total SBT202 SPOT										0.00	9,350,000,000	4,675,000,000
Total For SBT202										0.00	9,350,000,000	4,675,000,000
SBT202 On 03/12/2023 Spot Bond			9.72500	104.63977	9.72500	104.53063				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.27039				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.88654				0.00	0	1,000,000,000
Total SBT206 SPOT										0.00	0	1,000,000,000
Total For SBT206										0.00	0	1,000,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.03874				0.00	65,600,000	16,400,000
Total SBT207 SPOT										0.00	65,600,000	16,400,000
Total For SBT207										0.00	65,600,000	16,400,000
SBT208 On 28/11/2025 Spot Bond					0.00000	103.83968				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.99551				0.00	0	3,450,000,000
Total SBT209 SPOT										0.00	0	3,450,000,000
Total For SBT209										0.00	0	3,450,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	102.43238				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.21610				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.79000	96.16415	9.79000	96.06263				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.02100				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.82552				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.80585				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.86462				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.90408				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.88442				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.84511				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.90386				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.94334				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.93349				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.92363				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.98233				0.00	0	
Total SLRC9 SPOT										0.00	0	

Contract 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 SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.48331				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.20294				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.57170				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.63636				0.00	0	500,000,00
Total SOL01 SPOT										0.00	0	500,000,00
Total For SOL01										0.00	0	500,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	100.93897				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.04316				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.53382				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.55538				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.53561				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.56063				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.28186				0.00	0	1,700,000,00
Total SPG004 SPOT										0.00	0	1,700,000,00
Total For SPG004										0.00	0	1,700,000,00
SPG00 On 15/03/2024 Spot Bond					0.00000	101.65854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	101.39653				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2024 Spot Bond					0.00000	100.75259				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	101.90852				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	100.60562				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG011 On 29/03/2028 Spot Bond					0.00000	100.67580				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.39839				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.62971				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	102.02247				0.00	0	3,000,000.00
Total SSA07 SPOT										0.00	0	3,000,000.00
Total For SSA07										0.00	0	3,000,000.00
SSA08 On 16/05/2024 Spot Bond					0.00000	101.36178				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			4.93000	4.93000	4.93000	163.82292				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.81500	108.93300	8.81500	108.82978				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			10.08000	84.77251	10.08000	84.68195				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.54856				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.91538				0.00	0	240,000,00
Total SSN040 SPOT										0.00	0	240,000,00
Total For SSN040										0.00	0	240,000,00
SSN04 On 13/10/2023 Spot Bond			9.27000	100.70307	9.27000	100.60494				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.41500	117.73501	5.41500	117.64816				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	101.08118				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	99.89583				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	100.93638				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			3.72000	3.72000	3.72000	333.46094				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06 On 31/01/2025 Spot Bond			4.33500	4.33500	4.33500	165.47868				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.61500	5.61500	5.61500	114.94257				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			4.84000	4.84000	4.84000	116.53684				0.00	0	
Total SSN064 SPOT										0.00	0	

Contract 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 SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.91000	4.91000	4.91000	212.36388				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.47724				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.45960				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.08599				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.06931				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	105.56435				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.26278				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	100.95371				0.00	65,600,000	16,400,000
Total SSN077 SPOT										0.00	65,600,000	16,400,000
Total For SSN077										0.00	65,600,000	16,400,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.40686				0.00	43,200,000	10,800,000
Total SSN078 SPOT										0.00	43,200,000	10,800,000
Total For SSN078										0.00	43,200,000	10,800,000
SSN08: On 27/08/2024 Spot Bond					0.00000	101.52560				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.18469				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.81796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	233.31964				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.09572				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	98.45523				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.30594				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.83500	88.65653	10.83500	88.55323				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.01720				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.89000	212.69937	4.89000	212.55571				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.54000	232.02501	5.54000	231.85151				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.09497				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/06/2023 Spot Bond					0.00000	101.06850				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12 On 31/08/2024 Spot Bond					0.00000	101.28474				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	97.69086				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	97.35158				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	98.64572				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond			7.56000	7.56000	7.56000	101.16590				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	101.13726				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	99.01453				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	102.77087				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			4.72433	111.92521	4.72433	111.85160				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			4.72777	47.01300	4.72777	114.06291				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 28/09/2027 Spot Bond					0.00000	100.85713				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18 On 09/06/2024 Spot Bond					0.00000	101.09228				0.00	0	
Total SSN180 SPOT										0.00	0	

Contract 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 SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.51623				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 17/05/2023 Spot Bond					0.00000	101.50513				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.41633				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	101.41633				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.38655				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.38655				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	101.26244				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	100.92822				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.91400				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	100.91400				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	100.79650				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.83393				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN195 On 17/05/2023 Spot Bond			4.69000	4.69000	4.69000	100.19134				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN196 On 02/05/2023 Spot Bond					0.00000	99.87507				0.00	0	
Total SSN197 SPOT										0.00	0	
Total For SSN197										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.29814				0.00	0	900,000,00
Total SST201 SPOT										0.00	0	900,000,00
Total For SST201										0.00	0	900,000,00
SST201 On 31/08/2027 Spot Bond					0.00000	102.79833				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST202 On 03/03/2028 Spot Bond					0.00000	101.40757				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.27621				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	101.22161				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.33000	100.07367	9.33000	99.97398				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.60956				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.59380				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.54339				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A13 On 21/02/2024 Spot Bond					0.00000	101.62017				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.58031				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.31764				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.58031				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.46000	100.75587	7.46000	100.67436				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.97000	100.85715	7.97000	100.77010				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.48648				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.55359				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.58937				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.58039				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.54000	101.48941	9.54000	101.38495				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.97073				0.00	0	
Total TC001 SPOT										0.00	0	

Contract 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 TC001									0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.11758			0.00	0	1,000,000,00
Total TC002 SPOT									0.00	0	1,000,000,00
Total For TC002									0.00	0	1,000,000,00
TFS154 On 06/07/2023 Spot Bond					0.00000	100.63786			0.00	0	
Total TFS154 SPOT									0.00	0	
Total For TFS154									0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.44769			0.00	0	
Total TFS156 SPOT									0.00	0	
Total For TFS156									0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.76020			0.00	0	
Total TFS157 SPOT									0.00	0	
Total For TFS157									0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.16052			0.00	0	
Total TFS159 SPOT									0.00	0	
Total For TFS159									0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	101.74279			0.00	0	
Total TFS162 SPOT									0.00	0	
Total For TFS162									0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.31512			0.00	0	
Total TFS164 SPOT									0.00	0	
Total For TFS164									0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.20938			0.00	0	
Total TFS165 SPOT									0.00	0	
Total For TFS165									0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.31948			0.00	0	
Total TFS166 SPOT									0.00	0	
Total For TFS166									0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.59702			0.00	0	
Total TFS167 SPOT									0.00	0	
Total For TFS167									0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.66856			0.00	0	
Total TFS168 SPOT									0.00	0	
Total For TFS168									0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.22193			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.33048				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.50620				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.60725				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	99.90585				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.05535				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.01829				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.03942				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.58057				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A On 21/08/2024 Spot Bond			8.74000	101.31772	8.74000	101.22199				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A On 21/08/2024 Spot Bond					0.00000	101.58955				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A On 21/08/2024 Spot Bond					0.00000	101.58416				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A On 21/08/2024 Spot Bond			6.01000	100.79400	6.01000	100.72807				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.62371				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.81026				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	101.69200				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.67942				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.76566				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	101.74231				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.06551				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.21800				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	102.12831				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	101.66111				0.00	0	
Total TH17B1 SPOT										0.00	0	

Contract 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 TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.63418				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.62521				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.72574				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.68445				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.67907				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.05577				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.98944				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.94820				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.47806				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.62530				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.44252				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.75100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.71509				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.93046				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.89458				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O: On 21/08/2023 Spot Bond					0.00000	101.47993				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.47809				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.40000	101.71985	9.40000	101.61834				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.03343				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.31000	100.14538	9.31000	100.04583				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.40441				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.68590				0.00	0	1,100,000,00
Total TL30 SPOT										0.00	0	1,100,000,00
Total For TL30										0.00	0	1,100,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	101.81626				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	102.30944				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.25086				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.87000	100.33626	9.87000	100.22951				0.00	0	3,300,000,00
Total TN23 SPOT										0.00	0	3,300,000,00
Total For TN23										0.00	0	3,300,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	69.63985	100.00000	69.01863				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.99000	100.87621	9.99000	100.76760		34,904,656,404,000.00		3,493,959,600	1,842,750,90	
Total TN25 SPOT								14,904,656,404,000.00		3,493,959,600	1,842,750,90	
Total For TN25								14,904,656,404,000.00		3,493,959,600	1,842,750,90	
TN25/R On 19/08/2025 Spot Bond			100.00000	25.16634	100.00000	24.94184				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.36000	95.61530	11.36000	95.49864		60,927,615,104,000.00		5,363,346,400	41,981,068,30	
Total TN27 SPOT								10,927,615,104,000.00		5,363,346,400	41,981,068,30	
Total For TN27								10,927,615,104,000.00		5,363,346,400	41,981,068,30	
TN27/R On 14/11/2027 Spot Bond			100.00000	15.30278	100.00000	15.16627				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.10000	98.83708	11.10000	98.71916				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.73000	94.64950	11.73000	94.53167		21,541,004,844,000.00		1,836,402,800	940,729,90	
Total TN30 SPOT								11,541,004,844,000.00		1,836,402,800	940,729,90	
Total For TN30								11,541,004,844,000.00		1,836,402,800	940,729,90	
TN30/R On 09/10/2030 Spot Bond			8.00000	114.46081	8.00000	114.36274				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.59200	95.37550	12.59200	95.24689				0.00	0	
Total TN34 SPOT										0.00	0	

Contract 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 TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.96500	85.48382	12.96500	85.36654			16,591,520,533,000.00	1,279,716,200	676,831,40
Total TN40 SPOT									16,591,520,533,000.00	1,279,716,200	676,831,40
Total For TN40									16,591,520,533,000.00	1,279,716,200	676,831,40
TN40/R On 09/10/2040 Spot Bond			10.75000	100.66019	10.75000	100.54506			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	102.12256			0.00	3,200,000,000	1,000,000,00
Total TNF25 SPOT									0.00	3,200,000,000	1,000,000,00
Total For TNF25									0.00	3,200,000,000	1,000,000,00
TNF27 On 07/02/2027 Spot Bond					0.00000	99.71405			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.84500	104.82861	5.84500	104.10244			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.04542			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.90039			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.91182			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.92761			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.86000	102.08329	7.86000	101.99684			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.40006			0.00	5,600,000	1,400,00
Total TRA4A3 SPOT									0.00	5,600,000	1,400,00
Total For TRA4A3									0.00	5,600,000	1,400,00
TRA4A On 13/04/2024 Spot Bond			9.27000	100.42927	9.27000	100.32986			51,912,000,000.00	5,600,000	1,400,00

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 TRA4A4 SPOT										51,912,000,000.00	5,600,000	1,400,000
Total For TRA4A4										51,912,000,000.00	5,600,000	1,400,000
TRA4A On 13/04/2024 Spot Bond					0.00000	100.40006				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.87000	100.21620	8.87000	100.12120				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.45212				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.73246				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.98656				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.95499				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.15994				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.15994				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.58277				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.06136				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.24354				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	99.87366				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.25488				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	99.87507				0.00	0	
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	101.27332				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.18520				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.52816				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.07917				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.63305				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.41818				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.33150				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.16000	101.98604	11.16000	101.86573				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.75687				0.00	0	
Total UU1A01 SPOT										0.00	0	

Contract 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 UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.83279				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.78633				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.91387				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	101.74704				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	101.94331				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.58000	10.58000	10.58000	102.93052				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.94331				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	101.99042				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.19838				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.23761				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.17877				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	101.62339				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.51482			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.39534			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.78768			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.48219			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.84069			0.00	0	1,656,500,00
Total WHL03 SPOT									0.00	0	1,656,500,00
Total For WHL03									0.00	0	1,656,500,00
Total for SPOT									2.50e+017	020,162,446,500	557,313,113,70
Total for SPOT :									2.50e+017	020,162,446,500	557,313,113,70
Total Futures									2.50e+017	020,162,477,428	557,314,683,66
Total Options									9 450 370.00	12,500	130,27
Grand Total:									2.50e+017	020,162,489,928	557,314,813,94