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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2023

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 03/08/2023 Bond Future			13.27560	71.32315	13.21533	71.57817			0.00	0	35
ES33 On 02/11/2023 Bond Future			13.43999	69.13640	13.37701	69.39745			0.00	0	
ES33 On 01/02/2024 Bond Future			13.60952	70.73073	13.54370	70.99783			0.00	0	
ES33 On 02/05/2024 Bond Future			13.78482	68.56136	13.71604	68.83456			0.00	0	
ES33 On 01/08/2024 Bond Future			13.99276	70.04845	13.92085	70.32730			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			13.61021	68.05246	13.56025	68.29102			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.76304	65.32703	13.71091	65.57122			0.00	0	
ES42 On 01/02/2024 Bond Future			13.91244	66.83369	13.85814	67.08356			0.00	0	
ES42 On 02/05/2024 Bond Future			14.07225	64.11210	14.01562	64.36765			0.00	0	
ES42 On 01/08/2024 Bond Future			14.25592	65.49961	14.19688	65.76043			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 03/08/2023 Bond Future			170.04765	170.04765	170.08519	170.08519			24,486,861.60	144	6,30

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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 Intert
I2025	On	02/11/2023	Bond Future			173.89149	173.89149	173.93044	173.93044				0.00	0	
I2025	On	01/02/2024	Bond Future			176.08125	176.08125	176.12103	176.12103				0.00	0	
I2025	On	02/05/2024	Bond Future			180.14378	180.14378	180.18430	180.18430				0.00	0	
I2025	On	01/08/2024	Bond Future			182.19794	182.19794	182.23815	182.23815				0.00	0	
Total I2025 Future												24,486,861.60	144	6,30	
Total For I2025												24,486,861.60	144	6,30	
I2029	On	03/08/2023	Bond Future			123.37649	123.37649	123.49496	123.49496				36,889,570.51	299	2,2
I2029	On	02/11/2023	Bond Future			124.81851	124.81851	124.94005	124.94005				0.00	0	
I2029	On	01/02/2024	Bond Future			127.69636	127.69636	127.82079	127.82079				0.00	0	
I2029	On	02/05/2024	Bond Future			129.25471	129.25471	129.38171	129.38171				0.00	0	
I2029	On	01/08/2024	Bond Future			132.06902	132.06902	132.19816	132.19816				0.00	0	
Total I2029 Future												36,889,570.51	299	2,27	
Total For I2029												36,889,570.51	299	2,27	
I2033	On	03/08/2023	Bond Future			115.70115	115.70115	115.78434	115.78434				26,379,862.20	228	7,2
I2033	On	02/11/2023	Bond Future			116.87676	116.87676	116.96233	116.96233				0.00	0	
I2033	On	01/02/2024	Bond Future			119.57154	119.57154	119.65913	119.65913				0.00	0	
I2033	On	02/05/2024	Bond Future			120.84608	120.84608	120.93526	120.93526				0.00	0	
I2033	On	01/08/2024	Bond Future			123.47731	123.47731	123.56802	123.56802				0.00	0	
Total I2033 Future												26,379,862.20	228	7,22	
Total For I2033												26,379,862.20	228	7,22	
I2038	On	03/08/2023	Bond Future			124.59637	124.59637	124.57811	124.57811				43,234,940.39	347	3,0
I2038	On	02/11/2023	Bond Future			127.41296	127.41296	127.39470	127.39470				0.00	0	1,6
I2038	On	01/02/2024	Bond Future			128.30371	128.30371	128.28502	128.28502				0.00	0	
I2038	On	02/05/2024	Bond Future			131.26380	131.26380	131.24438	131.24438				0.00	0	
I2038	On	01/08/2024	Bond Future			132.01860	132.01860	131.99773	131.99773				0.00	0	
Total I2038 Future												43,234,940.39	347	4,67	
Total For I2038												43,234,940.39	347	4,67	
I2046	On	03/08/2023	Bond Future			109.84789	109.84789	109.66119	109.66119				10,874,941.11	99	12,8
I2046	On	02/11/2023	Bond Future			110.21471	110.21471	110.02430	110.02430				0.00	0	4,2
I2046	On	01/02/2024	Bond Future			112.75597	112.75597	112.56119	112.56119				0.00	0	
I2046	On	02/05/2024	Bond Future			113.17656	113.17656	112.97679	112.97679				0.00	0	
I2046	On	01/08/2024	Bond Future			115.63877	115.63877	115.43407	115.43407				0.00	0	
Total I2046 Future												10,874,941.11	99	17,17	
Total For I2046												10,874,941.11	99	17,17	
I2050	On	03/08/2023	Bond Future			109.38734	109.38734	109.56184	109.56184				23,955,827.46	219	10,7
I2050	On	02/11/2023	Bond Future			111.85996	111.85996	112.03891	112.03891				0.00	0	3,1
I2050	On	01/02/2024	Bond Future			112.16036	112.16036	112.34325	112.34325				0.00	0	
I2050	On	02/05/2024	Bond Future			114.74785	114.74785	114.93481	114.93481				0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2050	On	01/08/2024	Bond Future			114.90354	114.90354	115.09366	115.09366			0.00	0	
Total I2050 Future												23,955,827.46	219	13,85
Total For I2050												23,955,827.46	219	13,85
R186	On	03/08/2023	Bond Future			10.03363	102.65812	10.07262	102.54803		5.34	40,549,957.40	395	82,58
R186	On	02/11/2023	Bond Future			10.12197	104.95422	10.16452	104.84204		4.99	629,725.32	6	13,88
R186	On	01/02/2024	Bond Future			10.20648	102.03853	10.25331	101.92391		4.83	0.00	0	
R186	On	02/05/2024	Bond Future			10.30647	104.36956	10.35851	104.25220		4.43	0.00	0	
R186	On	01/08/2024	Bond Future			10.49483	101.30514	10.55340	101.18475		4.14	0.00	0	
Total R186 Future												41,179,682.72	401	96,43
R186	On	03/08/2023	Bond Future	9.75	Call			609.45000	0.60945	631,290	5.34	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,524.88000	1.52488	1,436,630	5.34	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			587.61000	0.58761	608,670	5.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,560.13000	1.56013	1,471,100	5.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			598.38000	0.59838	619,830	5.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,542.35000	1.54235	1,453,710	5.33	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,648.44000	2.64844	2,557,720	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,155.01000	1.15501	1,095,540	5.20	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Call			422.83000	0.42283	438,750	4.80	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Put			3,140.81000	3.14081	3,044,550	4.80	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			574.44000	0.57444	595,650	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,668.23000	2.66823	2,577,260	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			581.68000	0.58168	603,140	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			589.22000	0.58922	610,930	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,628.96000	2.62896	2,538,490	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			1,825.26000	1.82526	1,877,970	5.20	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			822.83000	0.82283	852,450	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			2,686.84000	2.68684	2,601,840	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			831.92000	0.83192	861,790	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			2,670.90000	2.67090	2,586,150	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			841.38000	0.84138	871,490	4.60	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			2,655.34000	2.65534	2,570,830	4.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			5,661.84000	5.66184	5,553,200	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			182.59000	0.18259	191,130	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			5,705.68000	5.70568	5,596,860	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			184.78000	0.18478	193,410	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			5,683.75000	5.68375	5,575,020	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			186.99000	0.18699	195,710	4.00	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			397.04000	0.39704	415,530	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			4,298.61000	4.29861	4,196,710	3.70	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2024	Bond Future	8.68	Call			389.73000	0.38973	407,930	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			4,334.46000	4.33446	4,232,270	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call			393.38000	0.39338	411,710	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			4,316.53000	4.31653	4,214,470	3.70	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												41,179,682.72	401	99,86
R197	On	03/08/2023	Bond Future			334.43239	334.43239	334.35761	334.35761			0.00	0	4
R197	On	02/11/2023	Bond Future			341.99162	341.99162	341.91632	341.91632			0.00	0	4
Total R197 Future												0.00	0	4
Total For R197												0.00	0	4
R202	On	03/08/2023	Bond Future			247.84162	247.84162	247.16777	247.16777			12,887,764.24	52	5,33
R202	On	02/11/2023	Bond Future			253.44335	253.44335	252.75520	252.75520			0.00	0	
R202	On	01/02/2024	Bond Future			254.25243	254.25243	253.54829	253.54829			0.00	0	
R202	On	02/05/2024	Bond Future			260.11836	260.11836	259.39747	259.39747			0.00	0	
R202	On	01/08/2024	Bond Future			260.60384	260.60384	259.86538	259.86538			0.00	0	
Total R202 Future												12,887,764.24	52	5,33
Total For R202												12,887,764.24	52	5,33
R2030	On	03/08/2023	Bond Future			11.33849	85.13683	11.31917	85.21533		9.29	445,350,757.73	5,231	103,78
R2030	On	02/11/2023	Bond Future			11.45203	87.04156	11.43160	87.12215		9.14	0.00	0	1
R2030	On	01/02/2024	Bond Future			11.56782	85.02266	11.54623	85.10515		9.12	0.00	0	
R2030	On	02/05/2024	Bond Future			11.69788	86.96471	11.67507	87.04903		7.90	0.00	0	
R2030	On	01/08/2024	Bond Future			11.87492	84.82991	11.85084	84.91561		8.01	0.00	0	
Total R2030 Future												445,350,757.73	5,231	103,86
R2030	On	03/08/2023	Bond Future	10.40	Call			220.35000	0.22035	196,330	8.56	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	11.36	Call			1,545.86000	1.54586	1,475,750	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			241.73000	0.24173	234,120	11.11	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	11.34	Put			1,416.22000	1.41622	1,425,360	9.41	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			6,247.79000	6.24779	6,162,580	11.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			153.95000	0.15395	147,240	11.51	0.00	0	3
R2030	On	03/08/2023	Bond Future	11.35	Call			1,523.27000	1.52327	1,453,530	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			1,398.05000	1.39805	1,406,810	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put			4,063.31000	4.06331	4,117,790	8.56	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			407.20000	0.40720	371,370	8.70	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put			3,183.64000	3.18364	3,226,310	8.70	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			1,500.85000	1.50085	1,431,490	9.41	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			1,380.07000	1.38007	1,388,460	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			5,215.69000	5.21569	5,129,580	11.11	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put			6,016.07000	6.01607	6,072,960	8.90	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2030 On 02/11/2023 Bond Future	10.39	Call			640.27000	0.64027	608,960	8.80		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.57	Put			7,986.05000	7.98605	8,051,710	9.22		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			336.33000	0.33633	316,110	9.01		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.82	Put			3,569.24000	3.56924	3,606,240	8.88		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			2,179.23000	2.17923	2,118,530	9.28		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			2,185.54000	2.18554	2,205,430	9.28		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.07	Call			421.67000	0.42167	397,970	8.90		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.82	Call			1,111.60000	1.11160	1,068,010	8.88		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Put			6,704.41000	6.70441	6,764,780	9.01		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Put			4,879.37000	4.87937	4,928,650	8.80		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			1,084.44000	1.08444	1,041,460	8.87		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			3,623.94000	3.62394	3,661,550	8.87		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			222.06000	0.22206	207,130	9.22		0.00	0	80
R2030 On 02/11/2023 Bond Future	11.57	Call			2,485.82000	2.48582	2,421,790	9.40		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			1,941.77000	1.94177	1,958,330	9.40		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.81	Call			1,098.07000	1.09807	1,054,790	8.88		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			3,596.63000	3.59663	3,633,940	8.88		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			2,315.74000	2.31574	2,261,510	9.22		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Call			2,200.67000	2.20067	2,147,750	9.17		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			1,860.95000	1.86095	1,875,850	9.86		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.35	Call			2,277.06000	2.27706	2,223,260	9.20		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			3,031.44000	3.03144	3,060,130	9.20		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			2,296.36000	2.29636	2,242,340	9.21		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			3,012.10000	3.01210	3,040,570	9.21		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			694.96000	0.69496	667,980	8.70		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.37	Put			2,992.85000	2.99285	3,021,110	9.22		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			889.66000	0.88966	857,940	8.70		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			5,458.05000	5.45805	5,508,820	8.70		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			1,659.89000	1.65989	1,614,060	8.94		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			3,780.79000	3.78079	3,817,450	8.94		0.00	0	20
R2030 On 01/02/2024 Bond Future	9.89	Put			7,168.40000	7.16840	7,228,550	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			3,109.86000	3.10986	3,139,430	9.17		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Call			551.66000	0.55166	528,670	8.79		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			7,022.74000	7.02274	7,082,240	8.79		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			635.54000	0.63554	610,160	8.73		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			6,522.25000	6.52225	6,579,360	8.73		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			2,178.84000	2.17884	2,197,580	9.64		0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			3,945.35000	3.94535	3,877,760	9.86		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Put			6,208.46000	6.20846	6,263,970	8.70		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			378.14000	0.37814	360,620	8.93		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
R2030	On	01/02/2024	Bond Future	9.57	Put		8,373.55000	8.37355	8,438,520	8.93	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call		529.50000	0.52950	507,160	8.80	0.00	0	50
R2030	On	01/02/2024	Bond Future	11.75	Call		3,114.93000	3.11493	3,053,130	9.54	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put		2,340.35000	2.34035	2,361,040	9.54	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.86	Call		3,367.86000	3.36786	3,304,110	9.64	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		7,648.35000	7.64835	7,714,200	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	10.16	Call		660.79000	0.66079	637,090	7.42	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put		6,503.61000	6.50361	6,564,230	7.42	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call		1,291.14000	1.29114	1,254,360	7.51	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put		4,529.00000	4.52900	4,576,540	7.51	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Call		387.43000	0.38743	371,340	7.50	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		467.17000	0.46717	448,700	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Put		8,267.63000	8.26763	8,335,860	7.50	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		457.13000	0.45713	438,940	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		7,720.21000	7.72021	7,786,340	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		462.22000	0.46222	443,890	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		7,684.34000	7.68434	7,750,330	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call		3,298.55000	3.29855	3,238,690	8.25	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put		2,325.61000	2.32561	2,350,070	8.25	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call		4,340.64000	4.34064	4,273,980	8.62	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put		1,782.46000	1.78246	1,800,120	8.62	0.00	0	1,00
R2030	On	01/08/2024	Bond Future	10.37	Put		6,409.65000	6.40965	6,468,070	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call		932.39000	0.93239	904,960	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		6,379.02000	6.37902	6,437,290	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call		940.31000	0.94031	912,710	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		6,348.46000	6.34846	6,406,560	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		924.53000	0.92453	897,250	7.48	0.00	0	
Total R2030 Option											0.00	0	17,80
Total For R2030											445,350,757.73	5,231	121,67
R2032	On	03/08/2023	Bond Future			11.98323	83.14313	11.95883	83.25487	10.85	511,662,822.02	6,154	119,10
R2032	On	02/11/2023	Bond Future			12.11004	80.83929	12.08445	80.95381	11.72	0.00	0	64,90
R2032	On	01/02/2024	Bond Future			12.23591	82.68495	12.20910	82.80220	11.24	0.00	0	
R2032	On	02/05/2024	Bond Future			12.37071	80.41060	12.34263	80.53044	9.75	0.00	0	
R2032	On	01/08/2024	Bond Future			12.54045	82.13793	12.51108	82.25995	9.63	0.00	0	
Total R2032 Future											511,662,822.02	6,154	184,00
R2032	On	03/08/2023	Bond Future	9.60	Call		1.39000	0.00139	0,980	9.65	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put		11,846.46000	11.84646	11,957,790	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call		22.53000	0.02253	17,870	9.55	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.90	Call		1,554.37000	1.55437	1,467,360	11.11	0.00	0	5,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2032 On 03/08/2023 Bond Future	11.90	Put			1,824.65000	1.82465	1,849,380	11.11		0.00	0	
R2032 On 03/08/2023 Bond Future	12.00	Call			0.00000	0.00000	1,710,930	11.28	8,554,650.00		5,000	5,00
R2032 On 03/08/2023 Bond Future	11.75	Call			1,215.90000	1.21590	1,138,000	10.85		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			2,180.79000	2.18079	2,214,630	10.85		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			1,237.07000	1.23707	1,158,540	10.87		0.00	0	
R2032 On 03/08/2023 Bond Future	11.45	Put			3,056.25000	3.05625	3,110,810	10.36		0.00	0	7,50
R2032 On 03/08/2023 Bond Future	11.77	Call			1,258.45000	1.25845	1,179,270	10.88		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			2,130.27000	2.13027	2,162,830	10.88		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			8,126.70000	8.12670	8,233,780	9.55		0.00	0	
R2032 On 03/08/2023 Bond Future	11.45	Call			678.24000	0.67824	621,060	10.36		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			2,155.41000	2.15541	2,188,620	10.87		0.00	0	
R2032 On 03/08/2023 Bond Future	12.00	Put			0.00000	0.00000	1,634,240	11.28		0.00	0	
R2032 On 03/08/2023 Bond Future	11.55	Call			836.55000	0.83655	772,220	10.52		0.00	0	
R2032 On 03/08/2023 Bond Future	11.55	Put			2,739.94000	2.73994	2,787,350	10.52		0.00	0	7,50
R2032 On 02/11/2023 Bond Future	11.24	Put			4,907.09000	4.90709	4,972,040	11.10		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Call			2,155.52000	2.15552	2,080,080	11.62		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			2,987.45000	2.98745	3,026,530	11.62		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			421.74000	0.42174	393,980	11.11		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.59	Put			7,501.29000	7.50129	7,588,050	11.11		0.00	0	
R2032 On 02/11/2023 Bond Future	11.09	Call			820.16000	0.82016	776,460	11.02		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.23	Call			990.46000	0.99046	941,300	11.09		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			4,941.68000	4.94168	5,007,040	11.09		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			1,003.58000	1.00358	954,010	11.10		0.00	0	
R2032 On 02/11/2023 Bond Future	11.09	Put			5,443.00000	5.44300	5,513,820	11.02		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			977.64000	0.97764	928,870	11.09		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			4,976.60000	4.97660	5,042,350	11.09		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			3,022.07000	3.02207	2,934,500	12.02		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			2,240.74000	2.24074	2,267,690	12.02		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			2,339.08000	2.33908	2,271,070	11.08		0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			831.25000	0.83125	795,000	10.61		0.00	0	20
R2032 On 01/02/2024 Bond Future	12.50	Put			2,645.94000	2.64594	2,676,730	11.75		0.00	0	20
R2032 On 01/02/2024 Bond Future	12.62	Call			4,226.15000	4.22615	4,136,910	11.88		0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			2,453.79000	2.45379	2,481,800	11.88		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	11.75	Call			2,179.35000	2.17935	2,113,820	11.01		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			4,222.61000	4.22261	4,274,330	11.01		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.59	Call			682.93000	0.68293	651,330	10.66		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Put			4,021.41000	4.02141	4,070,650	11.08		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			2,359.70000	2.35970	2,291,380	11.09		0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			3,997.06000	3.99706	4,045,990	11.09		0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			814.58000	0.81458	778,830	10.62		0.00	0	1,20

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 01/02/2024 Bond Future	10.76	Put			7,501.96000	7.50196	7,583,460	10.62		0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Put			8,201.98000	8.20198	8,287,630	10.66		0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Put			7,421.47000	7.42147	7,502,470	10.61		0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Call			1,141.76000	1.14176	1,096,970	10.61		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Put			6,243.86000	6.24386	6,316,320	10.61		0.00	0	
R2032 On 01/02/2024 Bond Future	10.01	Call			357.17000	0.35717	337,520	10.80		0.00	0	1,200
R2032 On 01/02/2024 Bond Future	10.01	Put			10,792.73000	10.79273	10,890,330	10.80		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Call			4,527.74000	4.52774	4,436,110	12.01		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			2,289.72000	2.28972	2,315,340	12.01		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.85	Call			2,380.14000	2.38014	2,311,510	11.10		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			3,972.56000	3.97256	4,021,180	11.10		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			3,906.09000	3.90609	3,819,630	11.75		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Put			8,291.58000	8.29158	8,384,190	9.17		0.00	0	
R2032 On 02/05/2024 Bond Future	10.86	Call			765.03000	0.76503	732,980	9.15		0.00	0	1,000
R2032 On 02/05/2024 Bond Future	10.55	Put			8,710.83000	8.71083	8,805,580	9.19		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			553.45000	0.55345	528,150	9.19		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			2,179.39000	2.17939	2,210,370	10.38		0.00	0	1,000
R2032 On 02/05/2024 Bond Future	13.18	Call			5,303.48000	5.30348	5,209,030	10.67		0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			1,828.89000	1.82889	1,854,280	10.67		0.00	0	50
R2032 On 02/05/2024 Bond Future	10.65	Call			611.20000	0.61120	583,970	9.17		0.00	0	1,500
R2032 On 02/05/2024 Bond Future	10.36	Put			9,531.97000	9.53197	9,630,480	9.22		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			541.07000	0.54107	516,190	9.19		0.00	0	
R2032 On 02/05/2024 Bond Future	10.86	Put			7,441.77000	7.44177	7,529,560	9.15		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			966.37000	0.96637	928,580	9.11		0.00	0	50
R2032 On 02/05/2024 Bond Future	11.09	Put			6,560.92000	6.56092	6,642,970	9.11		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			547.23000	0.54723	522,140	9.19		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			4,514.69000	4.51469	4,425,830	10.38		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			8,753.19000	8.75319	8,848,150	9.19		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			8,668.58000	8.66858	8,763,120	9.19		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			572.06000	0.57206	546,130	9.18		0.00	0	50
R2032 On 02/05/2024 Bond Future	10.59	Put			8,541.96000	8.54196	8,635,870	9.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			440.70000	0.44070	419,370	9.22		0.00	0	1,000
R2032 On 02/05/2024 Bond Future	13.35	Call			5,800.12000	5.80012	5,702,690	10.84		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			1,644.59000	1.64459	1,667,000	10.84		0.00	0	1,500
R2032 On 02/05/2024 Bond Future	11.35	Call			1,257.78000	1.25778	1,212,700	9.14		0.00	0	1,500
R2032 On 02/05/2024 Bond Future	11.35	Put			5,650.07000	5.65007	5,724,830	9.14		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			7,203.51000	7.20351	7,286,090	9.03		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			1,188.71000	1.18871	1,149,050	9.02		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			7,167.44000	7.16744	7,249,800	9.02		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			1,198.70000	1.19870	1,158,810	9.02		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Options Interest
R2032 On 01/08/2024 Bond Future	11.15	Put			7.13175000	7.13175	7,213,880	9.02	0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			1,179.07000	1.17907	1,139,630	9.03	0.00	0	
Total R2032 Option									8,554,650.00	5,000	50,35
Total For R2032									520,217,472.02	11,154	234,35
R2035 On 03/08/2023 Bond Future			12.46365	82.18965	12.40310	82.49793		12.88	12,081,878.55	147	55,44
R2035 On 02/11/2023 Bond Future			12.59519	79.51681	12.53205	79.83224		13.39	112,198,218.91	1,411	106,26
R2035 On 01/02/2024 Bond Future			12.73035	81.33223	12.66445	81.65498		12.84	0.00	0	
R2035 On 02/05/2024 Bond Future			12.86233	78.67551	12.79366	79.00554		11.69	0.00	0	
R2035 On 01/08/2024 Bond Future			13.02310	80.36606	12.95148	80.70283		11.29	0.00	0	
Total R2035 Future									124,280,097.46	1,558	161,70
R2035 On 03/08/2023 Bond Future	11.75	Call			627.84000	0.62784	530,520	12.16	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			3,131.92000	3.13192	3,305,700	12.51	0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			4,065.79000	4.06579	4,276,750	12.16	0.00	0	4,87
R2035 On 03/08/2023 Bond Future	11.98	Call			997.44000	0.99744	865,950	12.48	0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			3,200.69000	3.20069	3,377,480	12.48	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			1,016.00000	1.01600	883,010	12.50	0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			3,166.17000	3.16617	3,341,460	12.50	0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			1,034.78000	1.03478	900,280	12.51	0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			10,688.34000	10.68834	10,973,490	12.29	0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			486.97000	0.48697	429,120	12.28	0.00	0	40
R2035 On 02/11/2023 Bond Future	11.42	Call			775.13000	0.77513	693,720	12.44	0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			8,040.37000	8.04037	8,297,950	12.28	0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			6,640.44000	6.64044	6,874,460	12.44	0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			787.20000	0.78720	704,900	12.45	0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			6,597.04000	6.59704	6,830,170	12.45	0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			214.62000	0.21462	184,340	12.29	0.00	0	40
R2035 On 02/11/2023 Bond Future	12.85	Call			3,889.01000	3.88901	3,675,170	14.26	0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			2,318.91000	2.31891	2,420,500	14.26	0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			763.35000	0.76335	682,820	12.43	0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			6,684.17000	6.68417	6,919,070	12.43	0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			438.65000	0.43865	394,270	12.00	0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			11,469.50000	11.46950	11,747,870	12.00	0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			798.42000	0.79842	727,810	11.98	0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Put			4,823.39000	4.82339	4,996,870	12.50	0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			2,412.90000	2.41290	2,262,820	12.51	0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			8,938.97000	8.93897	9,191,110	11.98	0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			4,793.81000	4.79381	4,966,480	12.51	0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			2,434.70000	2.43470	2,283,820	12.52	0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			4,764.38000	4.76438	4,936,250	12.52	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	Opt Intert
R2035 On 01/02/2024 Bond Future	13.46	Call			5.93244000	5.93244	5,695,440	14.02		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			2,160.20000	2.16020	2,245,950	14.02		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			2,391.19000	2.39119	2,241,920	12.50		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			845.04000	0.84504	774,500	10.98		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			9,151.88000	9.15188	9,411,370	10.98		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			853.90000	0.85390	782,780	10.98		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			9,105.17000	9.10517	9,364,080	10.98		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			862.82000	0.86282	791,140	10.98		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			9,058.58000	9.05858	9,316,930	10.98		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			7,360.33000	7.36033	7,586,810	10.65		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			1,670.23000	1.67023	1,561,280	10.64		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			7,434.43000	7.43443	7,662,250	10.64		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			1,685.28000	1.68528	1,575,660	10.65		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			7,397.32000	7.39732	7,624,470	10.65		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			1,700.41000	1.70041	1,590,120	10.65		0.00	0	
Total R2035 Option										0.00	0	7,27
Total For R2035										124,280,097.46	1,558	168,97
R2037 On 03/08/2023 Bond Future			12.75619	73.11539	12.69577	73.42061		14.59		77,429,198.01	1,059	131,50
R2037 On 02/11/2023 Bond Future			12.88344	74.75139	12.82058	75.06371		14.38		0.00	0	
R2037 On 01/02/2024 Bond Future			13.01344	72.20161	12.94800	72.52105		14.61		0.00	0	
R2037 On 02/05/2024 Bond Future			13.15118	73.85053	13.08307	74.17726		12.60		0.00	0	
R2037 On 01/08/2024 Bond Future			13.32019	71.18187	13.24919	71.51530		12.90		0.00	0	
Total R2037 Future										77,429,198.01	1,059	131,50
R2037 On 03/08/2023 Bond Future	12.14	Put			3,695.89000	3.69589	3,888,040	13.99		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Put			9,438.25000	9.43825	9,732,600	13.15		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			765.77000	0.76577	655,600	13.96		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			3,772.18000	3.77218	3,967,230	13.96		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			781.32000	0.78132	669,700	13.97		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			3,733.96000	3.73396	3,927,560	13.97		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			796.96000	0.79696	683,890	13.99		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			2.86000	0.00286	1,780	13.14		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			13,800.60000	13.80060	14,104,740	13.14		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			38.92000	0.03892	28,050	13.15		0.00	0	1,80
R2037 On 02/11/2023 Bond Future	11.55	Put			7,381.95000	7.38195	7,625,650	13.18		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			627.31000	0.62731	557,950	13.18		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			7,334.08000	7.33408	7,577,040	13.18		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			636.30000	0.63630	566,190	13.18		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			7,286.36000	7.28636	7,528,570	13.18		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			618.41000	0.61841	549,790	13.18		0.00	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
R2037 On 01/02/2024 Bond Future	12.33	Put			5.282.41000	5.28241	5,462,770	14.10		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			2,118.91000	2.11891	1,981,440	14.08		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			5,346.03000	5.34603	5,528,000	14.08		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			2,139.22000	2.13922	2,000,950	14.09		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			5,314.14000	5.31414	5,495,310	14.09		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			2,159.64000	2.15964	2,020,560	14.10		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			844.81000	0.84481	775,190	11.85		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			9,380.41000	9.38041	9,637,520	11.85		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			827.31000	0.82731	758,810	11.85		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			9,476.36000	9.47636	9,734,590	11.85		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			836.02000	0.83602	766,970	11.85		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			9,428.32000	9.42832	9,686,000	11.85		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Put			7,471.44000	7.47144	7,693,960	12.18		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Call			1,755.45000	1.75545	1,643,870	12.19		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Put			7,434.13000	7.43413	7,655,980	12.19		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Call			1,724.72000	1.72472	1,614,470	12.18		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Put			7,508.89000	7.50889	7,732,070	12.18		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Call			1,740.04000	1.74004	1,629,130	12.18		0.00	0	
Total R2037 Option										0.00	0	3,60
Total For R2037										77,429,198.01	1,059	135,10
R2040 On 03/08/2023 Bond Future			12.85370	74.05752	12.80361	74.32600		15.38		29,697,065.52	401	132,68
R2040 On 02/11/2023 Bond Future			12.97826	75.71468	12.92617	75.98943		15.17		681,432.12	9	1'
R2040 On 01/02/2024 Bond Future			13.10540	72.93645	13.05119	73.21753		15.47		729,364.50	10	;
R2040 On 02/05/2024 Bond Future			13.23937	74.60213	13.18300	74.88954		13.51		0.00	0	
R2040 On 01/08/2024 Bond Future			13.40295	71.69895	13.34422	71.99224		13.79		0.00	0	
Total R2040 Future										31,107,862.14	420	132,82
R2040 On 03/08/2023 Bond Future	12.21	Call			767.74000	0.76774	668,080	14.47		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			4,071.25000	4.07125	4,240,070	14.47		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			783.37000	0.78337	682,410	14.48		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			4,029.32000	4.02932	4,196,840	14.48		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			799.22000	0.79922	696,940	14.49		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			3,987.67000	3.98767	4,153,870	14.49		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			8,298.33000	8.29833	8,514,210	13.91		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			602.46000	0.60246	542,950	13.91		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			8,245.32000	8.24532	8,460,560	13.91		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			611.36000	0.61136	551,190	13.91		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			8,192.49000	8.19249	8,407,070	13.91		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			593.66000	0.59366	534,790	13.91		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			2,067.91000	2.06791	1,949,090	14.68		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040	On	01/02/2024	Bond Future	12.33	Put		5.976.83000	5.97683	6,139,090	14.68		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,087.56000	2.08756	1,968,040	14.69		0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		5,940.05000	5.94005	6,101,610	14.69		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		2,107.55000	2.10755	1,987,320	14.70		0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		5,903.67000	5.90367	6,064,520	14.70		0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		9,746.35000	9.74635	9,965,450	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		982.86000	0.98286	915,580	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		9,848.39000	9.84839	10,068,520	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		992.95000	0.99295	925,160	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		9,797.29000	9.79729	10,016,910	12.69		0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,003.12000	1.00312	934,810	12.69		0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		2,110.24000	2.11024	2,001,070	13.02		0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		7,432.69000	7.43269	7,616,810	13.02		0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		2,074.54000	2.07454	1,966,580	13.01		0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		7,509.18000	7.50918	7,694,510	13.01		0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		2,092.35000	2.09235	1,983,780	13.01		0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		7,470.86000	7.47086	7,655,580	13.01		0.00	0	
Total R2040 Option												0.00	0	
Total For R2040												31,107,862.14	420	132,82
R2044	On	03/08/2023	Bond Future			12.88420	70.58530	12.84441	70.79838	16.29		13,270,036.40	188	85,3
R2044	On	02/11/2023	Bond Future			13.00384	72.16474	12.96247	72.38285	16.08		0.00	0	
R2044	On	01/02/2024	Bond Future			13.12572	69.43071	13.08269	69.65386	16.43		0.00	0	
R2044	On	02/05/2024	Bond Future			13.25373	71.01627	13.20901	71.24443	15.31		0.00	0	
R2044	On	01/08/2024	Bond Future			13.40964	68.16106	13.36307	68.39385	15.38		0.00	0	
Total R2044 Future												13,270,036.40	188	85,31
R2044	On	03/08/2023	Bond Future	11.75	Call		237.49000	0.23749	199,370	14.69		0.00	0	4,5
R2044	On	03/08/2023	Bond Future	12.16	Call		652.66000	0.65266	575,230	15.26		0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,496.53000	4.49653	4,632,180	15.26		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		666.69000	0.66669	588,180	15.27		0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,451.87000	4.45187	4,586,440	15.27		0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		1,256.26000	1.25626	1,141,100	15.82		0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		6,556.21000	6.55621	6,731,170	14.69		0.00	0	3,0
R2044	On	03/08/2023	Bond Future	12.00	Call		455.13000	0.45513	394,330	15.04		0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		5,248.74000	5.24874	5,401,020	15.04		0.00	0	4,7
R2044	On	03/08/2023	Bond Future	12.15	Call		638.93000	0.63893	562,560	15.24		0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put		3,147.47000	3.14747	3,245,390	15.82		0.00	0	9,1
R2044	On	03/08/2023	Bond Future	12.15	Put		4,541.57000	4.54157	4,678,280	15.24		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		547.39000	0.54739	500,180	14.74		0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		8,745.80000	8.74580	8,916,700	14.74		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044	On	02/11/2023	Bond Future	11.56	Call		555.72000	0.55572	507,980	14.74		0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		8,690.54000	8.69054	8,860,910	14.74		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		564.14000	0.56414	515,870	14.74		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		8,635.46000	8.63546	8,805,300	14.74		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		6,307.84000	6.30784	6,435,480	15.56		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		1,930.57000	1.93057	1,836,220	15.54		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		6,384.84000	6.38484	6,513,640	15.54		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		1,949.58000	1.94958	1,854,650	15.55		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		6,346.14000	6.34614	6,474,360	15.55		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		1,968.91000	1.96891	1,873,400	15.56		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,242.79000	1.24279	1,178,760	14.44		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		9,946.26000	9.94626	10,110,390	14.44		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,219.95000	1.21995	1,156,770	14.44		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		10,048.38000	10.04838	10,213,360	14.44		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,231.33000	1.23133	1,167,730	14.44		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		9,997.24000	9.99724	10,161,800	14.44		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		7,979.54000	7.97954	8,121,950	14.53		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		2,236.89000	2.23689	2,146,040	14.54		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		7,940.09000	7.94009	8,082,030	14.54		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		2,201.05000	2.20105	2,111,140	14.52		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		8,019.13000	8.01913	8,162,010	14.52		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		2,218.93000	2.21893	2,128,550	14.53		0.00	0	
Total R2044 Option												0.00	0	21,48
Total For R2044												13,270,036.40	188	106,75
R2048	On	03/08/2023	Bond Future			12.83509	73.48453	12.78486	73.75715	15.97		9,332,535.31	127	240,13
R2048	On	02/11/2023	Bond Future			12.95629	70.68055	12.90403	70.95952	16.73		0.00	0	11,06
R2048	On	01/02/2024	Bond Future			13.08003	72.29428	13.02563	72.57972	16.09		0.00	0	
R2048	On	02/05/2024	Bond Future			13.19973	69.49459	13.14321	69.78645	16.24		0.00	0	13,00
R2048	On	01/08/2024	Bond Future			13.34247	70.98703	13.28366	71.28487	15.30		0.00	0	
Total R2048 Future												9,332,535.31	127	264,20
R2048	On	03/08/2023	Bond Future	13.20	Call		3,495.76000	3.49576	3,274,620	16.84		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		1,298.73000	1.29873	1,350,210	16.84		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put		4,575.54000	4.57554	4,757,840	14.87		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		673.47000	0.67347	581,850	14.89		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,529.79000	4.52979	4,710,790	14.89		0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		985.97000	0.98597	868,870	15.16		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put		3,718.94000	3.71894	3,874,460	15.16		0.00	0	
R2048	On	03/08/2023	Bond Future	11.80	Call		321.85000	0.32185	267,370	14.48		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put		6,078.25000	6.07825	6,296,390	14.48		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/08/2023	Bond Future	12.09	Call		645.13000	0.64513	556,120	14.86	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,621.48000	4.62148	4,805,090	14.86	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		659.25000	0.65925	568,930	14.87	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		559.42000	0.55942	503,080	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		8,945.06000	8.94506	9,167,690	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		542.62000	0.54262	487,560	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		9,059.55000	9.05955	9,283,460	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		550.97000	0.55097	495,270	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		9,002.21000	9.00221	9,225,480	15.34	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		6,796.30000	6.79630	6,969,960	15.35	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		1,910.97000	1.91097	1,798,470	15.36	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		6,755.76000	6.75576	6,928,700	15.36	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		1,873.19000	1.87319	1,762,120	15.34	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		6,837.04000	6.83704	7,011,410	15.34	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		1,892.02000	1.89202	1,780,240	15.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,182.06000	1.18206	1,108,360	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		10,950.34000	10.95034	11,168,500	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,193.17000	1.19317	1,118,960	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		10,895.89000	10.89589	11,113,540	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,171.02000	1.17102	1,097,830	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		11,004.96000	11.00496	11,223,630	15.37	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		7,887.45000	7.88745	8,066,430	14.64	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		2,552.98000	2.55298	2,433,530	14.65	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		7,848.69000	7.84869	8,027,080	14.65	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		2,572.48000	2.57248	2,452,440	14.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		7,810.09000	7.81009	7,987,890	14.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		2,533.56000	2.53356	2,414,700	14.64	0.00	0	
Total R2048 Option											0.00	0	3,30
Total For R2048											9,332,535.31	127	267,50
R209	On	03/08/2023	Bond Future			12.48782	63.04676	12.42735	63.31536	14.59	22,129,412.76	351	12,26
R209	On	02/11/2023	Bond Future			12.60339	61.30273	12.54060	61.57756	15.12	0.00	0	
R209	On	01/02/2024	Bond Future			12.71710	62.70240	12.65194	62.98355	14.55	0.00	0	
R209	On	02/05/2024	Bond Future			12.83661	60.98079	12.76896	61.26834	13.20	0.00	0	
R209	On	01/08/2024	Bond Future			12.98109	62.29077	12.91086	62.58422	12.81	0.00	0	
Total R209 Future											22,129,412.76	351	12,26
R209	On	03/08/2023	Bond Future	10.00	Call		1.82000	0.00182	1,110	13.15	0.00	0	1,80
R209	On	03/08/2023	Bond Future	12.00	Call		862.14000	0.86214	747,860	14.16	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		2,808.94000	2.80894	2,963,260	14.16	0.00	0	1,70
R209	On	03/08/2023	Bond Future	11.25	Call		143.36000	0.14336	111,790	13.16	0.00	0	7,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R209	On	03/08/2023	Bond Future	11.93	Put			3,028.70000	3.02870	3,192,210	14.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			769.46000	0.76946	663,070	14.07	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			2,996.55000	2.99655	3,158,760	14.07	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put			8,196.95000	8.19695	8,456,350	13.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			784.49000	0.78449	676,780	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			2,964.75000	2.96475	3,125,640	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Put			12,309.15000	12.30915	12,577,040	13.15	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call			27.46000	0.02746	19,490	13.16	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put			8,458.04000	8.45804	8,718,670	13.16	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call			32.44000	0.03244	23,240	13.16	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put			5,722.79000	5.72279	5,959,820	13.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			754.72000	0.75472	649,630	14.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			593.17000	0.59317	528,280	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			6,151.73000	6.15173	6,361,670	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			574.21000	0.57421	510,820	13.94	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			6,232.06000	6.23206	6,443,500	13.94	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			583.64000	0.58364	519,500	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			6,191.82000	6.19182	6,402,510	13.96	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			4,330.42000	4.33042	4,483,750	14.10	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			2,029.61000	2.02961	1,901,080	14.11	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			4,303.46000	4.30346	4,456,080	14.11	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			1,992.26000	1.99226	1,865,160	14.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			4,357.33000	4.35733	4,511,380	14.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			2,010.99000	2.01099	1,883,170	14.10	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			739.67000	0.73967	677,850	12.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			8,077.58000	8.07758	8,303,310	12.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			747.53000	0.74753	685,200	12.38	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			8,035.54000	8.03554	8,260,760	12.38	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			731.88000	0.73188	670,550	12.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			8,119.75000	8.11975	8,345,970	12.39	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			6,505.06000	6.50506	6,701,740	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			1,507.73000	1.50773	1,410,360	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			6,471.86000	6.47186	6,667,940	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			1,521.39000	1.52139	1,423,410	12.07	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			6,438.79000	6.43879	6,634,260	12.07	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			1,494.16000	1.49416	1,397,390	12.06	0.00	0	
Total R209 Option												0.00	0	19,35
Total For R209												22,129,412.76	351	31,61
R210	On	03/08/2023	Bond Future			226.76363	226.76363	226.38270	226.38270			8,390,254.31	37	4;

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210	On	02/11/2023	Bond Future			228.68143	228.68143	228.29257	228.29257			0.00	0	
R210	On	01/02/2024	Bond Future			233.95415	233.95415	233.55650	233.55650			0.00	0	
R210	On	02/05/2024	Bond Future			236.04579	236.04579	235.63824	235.63824			0.00	0	
R210	On	01/08/2024	Bond Future			241.18370	241.18370	240.76623	240.76623			0.00	0	
Total R210 Future												8,390,254.31	37	42
Total For R210												8,390,254.31	37	42
R213	On	03/08/2023	Bond Future			11.74868	79.67873	11.72939	79.75885		10.25	1,513,895.87	19	23,36
R213	On	02/11/2023	Bond Future			11.87417	77.90266	11.85387	77.98492		10.87	77,902.66	1	4,47
R213	On	01/02/2024	Bond Future			12.00378	79.68119	11.98246	79.76535		10.37	0.00	0	
R213	On	02/05/2024	Bond Future			12.13168	77.94074	12.10932	78.02676		9.22	0.00	0	
R213	On	01/08/2024	Bond Future			12.29544	79.61702	12.27201	79.70456		9.00	0.00	0	
Total R213 Future												1,591,798.53	20	27,80
R213	On	03/08/2023	Bond Future	11.61	Call			1,281.06000	1.28106	1,214,880	10.42	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			1,779.37000	1.77937	1,793,310	10.42	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			1,301.69000	1.30169	1,235,070	10.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			1,758.10000	1.75810	1,771,600	10.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			1,322.49000	1.32249	1,255,440	10.45	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			1,737.04000	1.73704	1,750,110	10.45	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			1,036.04000	1.03604	993,870	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			4,086.59000	4.08659	4,126,680	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			1,048.63000	1.04863	1,006,170	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			4,056.59000	4.05659	4,096,390	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			1,023.55000	1.02355	981,670	10.43	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			4,116.72000	4.11672	4,157,100	10.43	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			3,381.04000	3.38104	3,411,320	10.33	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			2,273.85000	2.27385	2,219,750	10.34	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			3,359.83000	3.35983	3,389,890	10.34	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			2,293.22000	2.29322	2,238,890	10.35	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			3,339.00000	3.33900	3,368,830	10.35	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			2,254.83000	2.25483	2,200,950	10.33	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			7,895.68000	7.89568	7,961,870	8.71	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			503.88000	0.50388	484,370	8.72	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			7,971.10000	7.97110	8,037,610	8.72	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			509.46000	0.50946	489,790	8.71	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			7,933.45000	7.93345	7,999,800	8.71	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			514.90000	0.51490	495,070	8.71	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put			6,498.28000	6.49828	6,555,920	8.43	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call			1,047.14000	1.04714	1,017,570	8.43	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put			6,562.22000	6.56222	6,620,190	8.43	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R213	On	01/08/2024	Bond Future	10.87	Call			1,055.90000	1.05590	1,026,160	8.43	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put			6,530.21000	6.53021	6,588,010	8.43	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call			1,064.71000	1.06471	1,034,810	8.43	0.00	0	
Total R213 Option												0.00	0	
Total For R213												1,591,798.53	20	27,80
R214	On	03/08/2023	Bond Future			12.73032	59.49389	12.68015	59.71924		15.93	23,202,617.10	390	19,4
R214	On	02/11/2023	Bond Future			12.84587	57.52062	12.79381	57.75123		16.63	0.00	0	
R214	On	01/02/2024	Bond Future			12.96346	58.83385	12.90943	59.06977		16.02	0.00	0	
R214	On	02/05/2024	Bond Future			13.07710	56.87131	13.02110	57.11262		15.09	0.00	0	
R214	On	01/08/2024	Bond Future			13.21273	58.09326	13.15466	58.33947		14.47	0.00	0	
Total R214 Future												23,202,617.10	390	19,42
R214	On	03/08/2023	Bond Future	12.14	Call			725.11000	0.72511	634,930	15.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			3,244.10000	3.24410	3,379,270	15.28	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			739.67000	0.73967	648,360	15.29	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			3,210.43000	3.21043	3,344,470	15.29	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			754.41000	0.75441	661,960	15.31	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			3,177.01000	3.17701	3,309,910	15.31	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			496.14000	0.49614	446,580	15.25	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			6,950.84000	6.95084	7,131,890	15.25	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			503.56000	0.50356	453,450	15.25	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			6,905.67000	6.90567	7,086,170	15.25	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			488.80000	0.48880	439,780	15.25	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			6,996.15000	6.99615	7,177,740	15.25	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			5,195.75000	5.19575	5,334,690	15.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			1,674.95000	1.67495	1,577,360	15.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			5,163.86000	5.16386	5,302,190	15.28	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			1,691.32000	1.69132	1,593,140	15.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			5,132.10000	5.13210	5,269,840	15.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			1,658.66000	1.65866	1,561,680	15.27	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			870.84000	0.87084	812,260	14.19	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			8,314.62000	8.31462	8,497,350	14.19	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			879.66000	0.87966	820,630	14.18	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			8,271.00000	8.27100	8,453,280	14.18	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			888.37000	0.88837	828,910	14.18	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			8,227.33000	8.22733	8,409,180	14.18	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put			6,256.01000	6.25601	6,408,390	13.74	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call			1,823.04000	1.82304	1,730,230	13.73	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put			6,321.39000	6.32139	6,474,790	13.73	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call			1,838.40000	1.83840	1,745,080	13.74	0.00	0	

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	01/08/2024	Bond Future	12.17	Put			6,288.75000	6.28875	6,441,640	13.74	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call			1,853.60000	1.85360	1,759,770	13.74	0.00	0	
Total R214 Option												0.00	0	
Total For R214												23,202,617.10	390	19,42
Total for Bond												1,496,191,492.00	22,324	1,407,65
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	

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 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
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	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
Total for Price Contribution												0.00	0	
GOVI	On	03/08/2023	GOVI			836.40900	836.40900	837.89300	837.89300			16,728,180.00	2	83
GOVI	On	02/11/2023	GOVI			855.10600	855.10600	856.63200	856.63200			0.00	0	
GOVI	On	01/02/2024	GOVI			874.62300	874.62300	876.18600	876.18600			0.00	0	
GOVI	On	02/05/2024	GOVI			894.61600	894.61600	896.21200	896.21200			0.00	0	
GOVI	On	01/08/2024	GOVI			913.93400	913.93400	915.55300	915.55300			0.00	0	
Total GOVI Future												16,728,180.00	2	83
GOVI	On	03/08/2023	GOVI	837.21	Call			6,830.00000	0.68300	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	8,010,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			6,730.00000	0.67300	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	8,110,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			6,630.00000	0.66300	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	8,210,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			291,680.00000	29.16800	306,940,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			291,780.00000	29.17800	307,040,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			291,880.00000	29.18800	307,140,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			38,040.00000	3.80400	53,670,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			38,140.00000	3.81400	53,770,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			37,940.00000	3.79400	53,570,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			0.00000	0.00000	0,000		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			547,780.00000	54.77800	563,740,000		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			547,580.00000	54.75800	563,540,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			547,680.00000	54.76800	563,640,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			278,170.00000	27.81700	294,360,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			278,270.00000	27.82700	294,460,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			278,370.00000	27.83700	294,560,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												16,728,180.00	2	83

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total for GOVI												16,728,180.00	2	83	
AL37	On	03/08/2023	Index Future			857.11200	857.11200	856.85300	856.85300				0.00	0	
AL37	On	02/11/2023	Index Future			876.27300	876.27300	876.01700	876.01700				0.00	0	
AL37	On	01/02/2024	Index Future			896.27300	896.27300	896.01300	896.01300				0.00	0	
AL37	On	02/05/2024	Index Future			916.76000	916.76000	916.49200	916.49200				0.00	0	
AL37	On	01/08/2024	Index Future			936.55600	936.55600	936.27100	936.27100				0.00	0	
Total AL37 Future												0.00	0		
Total For AL37												0.00	0		
AL7T	On	03/08/2023	Index Future			964.56500	964.56500	966.53800	966.53800				0.00	0	
AL7T	On	02/11/2023	Index Future			986.12800	986.12800	988.15400	988.15400				0.00	0	
AL7T	On	01/02/2024	Index Future			1,008.63500	1,008.63500	1,010.71100	1,010.71100				0.00	0	
AL7T	On	02/05/2024	Index Future			1,031.69100	1,031.69100	1,033.81100	1,033.81100				0.00	0	
AL7T	On	01/08/2024	Index Future			1,053.96900	1,053.96900	1,056.12200	1,056.12200				0.00	0	
Total AL7T Future												0.00	0		
Total For AL7T												0.00	0		
ALBI	On	03/08/2023	Index Future			848.73600	848.73600	850.24400	850.24400				0.00	0	10
ALBI	On	02/11/2023	Index Future			867.70900	867.70900	869.25900	869.25900				0.00	0	
ALBI	On	01/02/2024	Index Future			887.51400	887.51400	889.10200	889.10200				0.00	0	
ALBI	On	02/05/2024	Index Future			907.80100	907.80100	909.42200	909.42200				0.00	0	
ALBI	On	01/08/2024	Index Future			927.40300	927.40300	929.04900	929.04900				0.00	0	
Total ALBI Future												0.00	0	10	
Total For ALBI												0.00	0	10	
IGOV	On	03/08/2023	Index Future			324.15200	324.15200	323.95300	323.95300				0.00	0	65
IGOV	On	02/11/2023	Index Future			331.47600	331.47600	331.27600	331.27600				0.00	0	
IGOV	On	01/02/2024	Index Future			339.11800	339.11800	338.91400	338.91400				0.00	0	
IGOV	On	02/05/2024	Index Future			346.94400	346.94400	346.73400	346.73400				0.00	0	
IGOV	On	01/08/2024	Index Future			354.50900	354.50900	354.28900	354.28900				0.00	0	
Total IGOV Future												0.00	0	65	
Total For IGOV												0.00	0	65	
Total for Index												0.00	0	75	
JIBAR f	On	21/06/2023	Jibar Future			8.65000	91.35000	8.64000	91.36000				0.00	0	
JIBAR f	On	19/07/2023	Jibar Future			8.79000	91.21000	8.78500	91.21500				0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			9.01000	90.99000	9.03000	90.97000				0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			9.17500	90.82500	9.09500	90.90500				0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			9.20000	90.80000	9.22000	90.78000				0.00	0	
JIBAR f	On	15/11/2023	Jibar Future			9.24000	90.76000	9.24500	90.75500				0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			9.26500	90.73500	9.28500	90.71500				0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			9.26000	90.74000	9.27500	90.72500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
JIBAR F On 19/06/2024 Jibar Future			9.15500	90.84500	9.14000	90.86000				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			8.96000	91.04000	8.96000	91.04000				0.00	0	
JIBAR F On 18/12/2024 Jibar Future			8.80000	91.20000	8.89000	91.11000				0.00	0	
JIBAR F On 19/03/2025 Jibar Future			8.81000	91.19000	8.77500	91.22500				0.00	0	
Total Jibar Future										0.00	0	
Total For JIBAR FUTURE										0.00	0	
Total for Jibar										0.00	0	
Total for Derivatives :										1,512,919,672.00	22,326	1,409,24
ABCPI3 On 07/12/2023 Spot Bond			4.35500	335.18443	4.35500	335.06446				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.75145				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.28210				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			11.03500	100.29636	11.03500	100.26676				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.93500	86.00117	12.93500	85.97156				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.46704				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	99.78481				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.73372				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.72229				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	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
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.66976				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.24682				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.80897				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.81268				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.04364				0.00	10,000,000,000	5,000,000,000
Total ABFN28 SPOT										0.00	10,000,000,000	5,000,000,000
Total For ABFN28										0.00	10,000,000,000	5,000,000,000
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.61798				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.66274				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.51072				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.66953				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.71076				0.00	70,000,000	35,000,000
Total ABFN35 SPOT										0.00	70,000,000	35,000,000
Total For ABFN35										0.00	70,000,000	35,000,000
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.96032				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.31884				0.00	0	
Total ABFN37 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	102.00501				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.70016				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.94070				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.00007				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.01088				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.45926				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.99997				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	99.99982				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.46618				0.00	1,400,000,000	1,000,000,000
Total ABFN49 SPOT										0.00	1,400,000,000	1,000,000,000
Total For ABFN49										0.00	1,400,000,000	1,000,000,000
ABFN5: On 30/03/2026 Spot Bond					0.00000	101.13820				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.00274				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.17778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.46470				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.32489				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.23638				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.45248				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.22931				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.23522				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	99.87938				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.20683				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	100.41008				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.28654				0.00	0	5,000,000.00
Total ABFN62 SPOT										0.00	0	5,000,000.00
Total For ABFN62										0.00	0	5,000,000.00
ABGN0: On 27/06/2025 Spot Bond					0.00000	101.53805				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.81761				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.45033				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.33166				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.72359				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.16244				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.48648				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.54773				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.20000	8.20000	8.20000	161.12474				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	79.85983	100.00000	79.66495				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.93000	3.93000	3.93000	167.99487				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.84500	4.84500	4.84500	214.87800				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	237.37355				0.00	0	
Total ABN63 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.95000	9.95000	9.95000	106.04761				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.55000	100.05759	10.55000	100.02964				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			10.36000	101.35827	10.36000	101.33046				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			9.58500	101.61125	9.58500	101.58543				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.94500	10.94500	10.94500	97.71516				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.76500	96.43169	10.76500	96.40422				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	16.67845	100.00000	16.64174				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			4.00500	335.78528	4.00500	335.66826				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.82500	12.82500	12.82500	102.07705				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.77782				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.74251				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.68283				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.97914				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.15024				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.33632				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.03883				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.99225				0.00	200,000,000	100,000,000
Total AGL03 SPOT										0.00	200,000,000	100,000,000
Total For AGL03										0.00	200,000,000	100,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.46537				0.00	200,000,000	100,000,000
Total AGLG01 SPOT										0.00	200,000,000	100,000,000
Total For AGLG01										0.00	200,000,000	100,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	106.60630				0.00	37,158,000	925,963,400
Total AGRIA1 SPOT										0.00	37,158,000	925,963,400
Total For AGRIA1										0.00	37,158,000	925,963,400
AGT01 On 10/10/2023 Spot Bond					0.00000	102.60476				0.00	6,300,000	602,100,000
Total AGT01 SPOT										0.00	6,300,000	602,100,000
Total For AGT01										0.00	6,300,000	602,100,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.00944				0.00	5,766,900	1,922,300
Total AGT02 SPOT										0.00	5,766,900	1,922,300
Total For AGT02										0.00	5,766,900	1,922,300
AGT03 On 05/06/2025 Spot Bond					0.00000	105.51651				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AGT04 On 27/10/2025 Spot Bond					0.00000	105.12867				0.00	0	0
Total AGT04 SPOT										0.00	0	0
Total For AGT04										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
AGT05 On 16/11/2027 Spot Bond					0.00000	100.86534				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.92071				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.93993				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			10.25000	96.05214	10.25000	96.02562				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.96903				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.06594				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.18686				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.86964				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.05056				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			11.14000	102.18646	11.14000	102.15610				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	100.10830				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	100.05217				0.00	0	
Total AHF5B1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	100.05432				0.00	800,000,000	400,000,000
Total AHF5C1 SPOT										0.00	800,000,000	400,000,000
Total For AHF5C1										0.00	800,000,000	400,000,000
AHF5D On 21/08/2023 Spot Bond					0.00000	100.16386				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.39761				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	100.04860				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	100.05205				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	100.05417				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	100.06892				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.14893				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.20839				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.05309				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.05229				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.05520				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.05420				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.41229				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.07044				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.85500	97.48544	11.85500	97.45443				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			13.12000	85.86902	13.12000	85.83887				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.23129				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.23796				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.31569				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.97500	193.87380	6.97500	193.79101				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.49441				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.80943				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
APF14 On 22/09/2023 Spot Bond					0.00000	101.86310				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.47309				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.05707				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	99.74489				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.69901				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.43500				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.67678				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	99.79747				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	101.29001				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.46666				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.46666				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.46666				0.00	0	
Total ASC015 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASC015										0.00	0	
ASC015 On 17/10/2023 Spot Bond					0.00000	100.89128				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC016 On 17/08/2023 Spot Bond					0.00000	100.85569				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC017 On 18/08/2023 Spot Bond					0.00000	100.82510				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC018 On 21/08/2023 Spot Bond					0.00000	101.05152				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC019 On 28/04/2028 Spot Bond					0.00000	100.69156				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC020 On 20/06/2028 Spot Bond					0.00000	100.63631				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC021 On 20/06/2030 Spot Bond			13.57000	13.57000	13.57000	95.81114				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC022 On 20/06/2027 Spot Bond					0.00000	100.39368				0.00	400,000,000	200,000,000
Total ASC023 SPOT										0.00	400,000,000	200,000,000
Total For ASC023										0.00	400,000,000	200,000,000
ASC023 On 17/05/2028 Spot Bond					0.00000	100.19172				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC024 On 22/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,000,000
Total ASC025 SPOT										0.00	0	100,000,000,000
Total For ASC025										0.00	0	100,000,000,000
ASC025 On 23/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASN026 On 07/12/2033 Spot Bond			5.72000	252.54797	5.72000	252.44835				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN037 On 07/12/2033 Spot Bond			5.82000	228.72754	5.82000	228.63671				0.00	0	100,000,00
Total ASN037 SPOT										0.00	0	100,000,00
Total For ASN037										0.00	0	100,000,00
ASN154 On 31/03/2028 Spot Bond			5.71500	206.82808	5.71500	206.74669				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN195 On 31/01/2038 Spot Bond			5.72000	114.67927	5.72000	114.63393				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	102.53799				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	101.85789				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	101.60132				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	100.17689				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	100.05282				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	100.05207				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	101.89597				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	101.48171				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	101.67222				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	102.23305				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			5.18500	5.18500	5.18500	115.40617				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.86500	5.86500	5.86500	104.40175				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.70562				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.85722				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.39366				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	101.32310				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.93000	111.94775	5.93000	111.90287				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.68983				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.14052				0.00	0	7,600,00
Total ASN346 SPOT										0.00	0	7,600,00
Total For ASN346										0.00	0	7,600,00
ASN35(On 20/06/2024 Spot Bond					0.00000	101.76262				0.00	0	
Total ASN351 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.64564				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.64564				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	99.84220				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.95876				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.74111				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.09445				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.97024				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.77947				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.77947				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.87938				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.70769				0.00	0	790,200,00
Total ASN399 SPOT										0.00	0	790,200,00
Total For ASN399										0.00	0	790,200,00
ASN40: On 20/12/2024 Spot Bond					0.00000	101.62790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN411 On 20/12/2024 Spot Bond					0.00000	101.80461				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN411 On 05/12/2023 Spot Bond					0.00000	101.98190				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 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	
ASN421 On 20/12/2024 Spot Bond					0.00000	104.07980				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN441 On 22/06/2023 Spot Bond					0.00000	101.51219				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	101.54112				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 21/12/2026 Spot Bond					0.00000	101.66946				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.94134				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN461 On 17/07/2023 Spot Bond					0.00000	100.94634				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN462 On 31/01/2024 Spot Bond			11.60000	11.60000	11.60000	101.48295				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			12.29000	12.29000	12.29000	100.89555				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	100.53786				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.58974				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.12231				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.94853				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	143.46332				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			12.07500	12.07500	12.07500	100.17506				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.08188				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.66706				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.66706				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.59559				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			11.64500	96.25894	11.64500	96.22901			27,948,000,000.00		2,400,000	800,000
Total ASN508 SPOT									27,948,000,000.00		2,400,000	800,000
Total For ASN508									27,948,000,000.00		2,400,000	800,000
ASN50: On 21/12/2026 Spot Bond			10.82500	95.79856	10.82500	95.77082			0.00		0	
Total ASN509 SPOT									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			11.37500	94.88840	11.37500	94.85956				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			11.37500	94.88840	11.37500	94.85956				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN520 On 31/07/2024 Spot Bond			9.95000	101.91133	9.95000	101.88400				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.90000	102.52809	11.90000	102.49536				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.85000	102.51231	11.85000	102.47971				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			11.35000	102.72726	11.35000	102.69594				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN535 On 31/01/2024 Spot Bond			11.35000	102.72726	11.35000	102.69594				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	101.46312				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.57749				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN545 On 31/07/2023 Spot Bond			11.98500	103.03328	11.98500	103.00019				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN550 On 31/01/2024 Spot Bond			12.07500	102.23543	12.07500	102.20232				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			11.93500	102.40069	11.93500	102.36789				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	101.30078				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.82702				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	102.05307				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN587 On 18/03/2024 Spot Bond					0.00000	95.33414				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN595 On 31/01/2024 Spot Bond			11.42500	101.45909	11.42500	101.42796				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.79968				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	99.85031				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	99.70930				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.65122				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2024 Spot Bond					0.00000	101.70419				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	93.44307				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 21/12/2026 Spot Bond					0.00000	101.65062				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	99.83480				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.59411				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	99.78466				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.41200				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.78703				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.90319				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	102.24086				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.60263				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.40521				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.14084				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.63938				0.00	0	
Total ASN658 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.03427				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.31630				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.46737				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.01610				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.90143				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	99.78339				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	91.19129				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.49349				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.67622				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.62976				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.67622				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.44277				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.72489				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.73372				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.91290				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.39979				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.54267				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.04083				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.65399				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	102.21689				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.29100				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.91039				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	102.13300				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73: On 31/07/2026 Spot Bond					0.00000	100.61617				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.79683				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.64988				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.68073				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.69840				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	93.25397				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.59517				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.64587				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.56881				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			11.07884	11.07884	11.07884	102.75174				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.21710				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			11.38500	11.38500	11.38500	102.38749				0.00	0	
Total ASN796 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.64537				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.59225				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.59284				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.51360				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.42839				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.39265				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.09423				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.49583				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	81.13601				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.13616				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.93020				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.91328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.20200				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.08870				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.08870				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.64551				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.72717				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.87358				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.86914				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.86914				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.81922				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	88.74070				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.63724				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84: On 29/04/2025 Spot Bond					0.00000	100.63428				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.68083				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.71634				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	99.79691				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.00452				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	100.58977				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	90.49987				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	98.04956				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.95592				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.95592				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.73829				0.00	0	
Total ASN866 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.81609				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.81609				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.61325				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.57360				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.91041				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.89276				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	102.03361				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.99579				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.53178				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.90584				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			12.52500	103.03159	12.52500	102.99702				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	90.59245				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.66403				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.66307				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.79316				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.78940				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.79316				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	99.79691				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.79503				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	99.79222				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.79503				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	99.79222				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	92.78288				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93: On 20/12/2027 Spot Bond					0.00000	91.05332				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.82195				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	104.00311				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.95462				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.61408				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.83987				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.77452				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.71602				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	102.04285				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.66758				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.68083				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	99.79691				0.00	0	
Total ASN951 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.64832				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.92814				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.73015				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.62790				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.54013				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	118.69278				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	102.01639				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.66321				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.24176				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.66902				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.76922				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	101.26775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98 On 14/02/2026 Spot Bond					0.00000	78.49313				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98 On 15/02/2028 Spot Bond					0.00000	100.25702				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98 On 17/08/2023 Spot Bond					0.00000	100.16966				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98 On 17/02/2028 Spot Bond					0.00000	100.18790				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	101.81074				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	101.65244				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	102.16141				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	101.03005				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.98685				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN997 On 28/02/2028 Spot Bond					0.00000	99.79711				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.53500	99.78501	8.53500	99.76242				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.56909				0.00	200,000,000	200,000,000
Total BAW34 SPOT										0.00	200,000,000	200,000,000
Total For BAW34										0.00	200,000,000	200,000,000
BAW36 On 18/02/2024 Spot Bond					0.00000	100.73332				0.00	500,000,000	9,300,000,000
Total BAW36 SPOT										0.00	500,000,000	9,300,000,000
Total For BAW36										0.00	500,000,000	9,300,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	101.07286				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.82790				0.00	490,000,000	1,690,000,000
Total BAW38 SPOT										0.00	490,000,000	1,690,000,000
Total For BAW38										0.00	490,000,000	1,690,000,000
BAWGL On 22/08/2025 Spot Bond					0.00000	100.22774				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.38928				0.00	0	19,500,000,000
Total BAWGL2 SPOT										0.00	0	19,500,000,000
Total For BAWGL2										0.00	0	19,500,000,000
BAYA72 On 31/03/2026 Spot Bond			13.27500	13.27500	13.27500	99.22477				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.24244				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.67298				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.94132				0.00	0	
Total BAYA82 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	101.90474				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2024 Spot Bond					0.00000	101.98499				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.40170				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.56005				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.96007				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.79643				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.83238				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.79589				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.47654				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.78145				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	101.08343				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA96 On 30/06/2023 Spot Bond					0.00000	101.90601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	101.90501				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	101.85426				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.08715				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.16998				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	102.12400				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.08758				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	102.07327				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	102.08715				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	102.08758				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	102.16040				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			10.38000	10.38000	10.38000	92.26825				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX21 On 05/08/2033 Spot Bond					0.00000	100.53859				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	102.02784				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.44322				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.52060				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.39477				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.52652				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.62070				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.31375				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.92160				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.32757				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.30704				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.83301				0.00	0	
Total BGL17 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.89220				0.00	0	2,000,000,00
Total BGL19 SPOT										0.00	0	2,000,000,00
Total For BGL19										0.00	0	2,000,000,00
BID10 On 15/11/2023 Spot Bond					0.00000	100.59101				0.00	790,000,000	395,000,00
Total BID10 SPOT										0.00	790,000,000	395,000,00
Total For BID10										0.00	790,000,000	395,000,00
BID11 On 15/11/2023 Spot Bond			10.04500	100.01090	10.04500	99.98464				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	102.04506				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.90826				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.42195				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.45345				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.74083				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.21462				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.64600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.59900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	54.94600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1:On 05/07/2027 Spot Bond					0.00000	50.89900				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	99.79790				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0:On 01/03/2029 Spot Bond					0.00000	99.79575				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0:On 15/02/2030 Spot Bond					0.00000	101.75992				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0:On 19/05/2028 Spot Bond					0.00000	100.13235				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0:On 19/05/2030 Spot Bond					0.00000	100.13623				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	101.19198				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.33436				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	101.06284				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2:On 12/10/2023 Spot Bond					0.00000	101.14075				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3(On 03/11/2023 Spot Bond					0.00000	100.53127				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.10511				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.23503				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	101.04915				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	101.90605				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF3: On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.42193				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.65418				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10: On 30/09/2026 Spot Bond					0.00000	101.81778				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA10: On 30/09/2025 Spot Bond					0.00000	101.78128				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29: On 30/04/2024 Spot Bond					0.00000	100.90841				0.00	200,000,000	100,000,000
Total CBL29 SPOT										0.00	200,000,000	100,000,000
Total For CBL29										0.00	200,000,000	100,000,000
CBL30: On 02/11/2024 Spot Bond					0.00000	100.53416				0.00	0	
Total CBL30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.15744				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.87500	105.45759	9.87500	105.42929				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			10.07500	106.71849	10.07500	106.68968				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.72500	102.81647	10.72500	102.78728				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.76500	11.76500	11.76500	100.65796				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.69465				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.83486				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.98467				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.02464				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.73375				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	99.84182				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	99.83477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.76981				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			11.06000	101.46965	11.06000	101.43998				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	105.61137	8.70700	104.07400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.50546				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	103.60634				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			12.36500	100.47944	12.36500	100.44670				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN384 On 20/09/2024 Spot Bond			6.50000	109.03442	6.50000	103.67100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.34000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			6.63000	160.89601	6.63000	160.82848				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			8.76000	155.53026	8.76000	155.45618				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			10.70500	101.47177	10.70500	101.44302				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	103.10679				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.24437				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.13000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.84588				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.22031				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.44524				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.49340				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.76069				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.99838				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			11.60500	101.27218	11.60500	101.24063				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.89015				0.00	0	
Total CLN536 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN536										0.00	0	
CLN53: On 25/10/2023 Spot Bond					0.00000	100.44515				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.11581				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	153.20400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.72414				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			11.07500	99.73015	11.07500	99.70046				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			11.12500	99.81356	11.12500	99.78420				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			11.21500	98.13159	11.21500	98.10250				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55: On 18/04/2028 Spot Bond			11.26500	11.26500	11.26500	314.71819				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	100.25638				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	100.32622				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	99.99950				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.19050				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	147.19600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.34987				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			11.57500	97.30444	11.57500	97.35903				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			11.07500	98.42242	11.07500	98.39360				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.55835				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.11371				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.92913				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	102.06611				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.33773				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			11.30500	97.56100	11.30500	97.53185				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57: On 12/11/2025 Spot Bond					0.00000	100.33581				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.33877				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.80807				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.86653				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.97385				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	101.43274				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.36271				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.97687				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.98140				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	99.98381				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.79800				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.92226				0.00	0	
Total CLN587 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	101.66499				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	103.46695				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.50741				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.05000	158.13652	5.05000	126.46399				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.23917				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.52929				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	99.99952				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			10.54500	10.54500	10.54500	98.12374				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.38436				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.84554				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.66499				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.66499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.62800				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			10.13000	10.13000	10.13000	101.05214				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.47264				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.83274				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.42374				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.02607				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.05166				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.78589				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.68219				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	102.00691				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	102.28207				0.00	0	200,000,00
Total CLN614 SPOT										0.00	0	200,000,00
Total For CLN614										0.00	0	200,000,00
CLN616 On 20/12/2029 Spot Bond					0.00000	93.94400				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.90151				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	102.15969				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.66503				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.99667				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 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	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.03871				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.18263				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.96500	58.18552	13.96500	76.54447				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.26267				0.00	0	
Total CLN629 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			11.77500	98.09534	11.77500	98.06435				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.03831				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.22880				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.35481				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.38919				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.96276				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.05038				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.03791				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.19471				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.04598				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.95427				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.05054				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.64547				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.68718				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.64724				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.13533				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	102.17001				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.03791				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.03791				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	97.41400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.89301				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.64874				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 20/06/2025 Spot Bond					0.00000	102.06619				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	101.71300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	121.69400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	148.10700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	104.58537				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	100.05565				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.70123				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.04733				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.58496	163.61775	5.58496	132.91570				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.58496	163.61775	5.58496	132.91656				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.04934				0.00	0	
Total CLN676 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	100.05471				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.61638				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	101.56643				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.91113				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.57205				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.59947				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.47061				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.78756				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	101.78733				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	103.71183				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	101.42739				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	101.64232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.22853				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.04685				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.56770				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.85888				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.58538				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.56586				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.59654				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.05740				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.36454				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.61793				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.97287				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	84.21179				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	101.67624				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	100.30221				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.62478				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.62478				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.62478				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	83.02736				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.70433				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	82.04027				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	82.35767				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.98946				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	83.05666				0.00	0	
Total CLN723 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.54089				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.54089				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.54089				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.55801				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.55801				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.55801				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.51365				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.53334				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.16020				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.64203				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.72396				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	96.34373				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.82390				0.00	800,000,000	400,000,000
Total CLN737 SPOT										0.00	800,000,000	400,000,000
Total For CLN737										0.00	800,000,000	400,000,000
CLN738 On 20/12/2023 Spot Bond					0.00000	102.11565				0.00	600,000,000	300,000,000
Total CLN738 SPOT										0.00	600,000,000	300,000,000
Total For CLN738										0.00	600,000,000	300,000,000
CLN739 On 20/06/2026 Spot Bond					0.00000	111.42900				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	95.12730				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	100.03656				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.69635				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.69224				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.92700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.86118				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	102.50050				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.64225				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN748 On 31/01/2030 Spot Bond					0.00000	100.63944				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	99.35553				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.94032				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.32220				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.20675				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	102.29416				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.97810				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	101.08042				0.00	0	3,500,000.00
Total CLN759 SPOT										0.00	0	3,500,000.00
Total For CLN759										0.00	0	3,500,000.00
CLN760 On 20/06/2026 Spot Bond					0.00000	101.02700				0.00	0	3,500,000.00
Total CLN760 SPOT										0.00	0	3,500,000.00
Total For CLN760										0.00	0	3,500,000.00
CLN761 On 22/04/2026 Spot Bond					0.00000	100.64307				0.00	0	
Total CLN761 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For 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	100.41184				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.81267				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	94.84940				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	102.29416				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	101.68935				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.65160				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond					0.00000	100.34503				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	83.82062				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.88886				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	101.15223				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.65523				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.76000	5.76000	5.76000	106.78271				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	102.30938				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 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	
CLN778 On 31/08/2026 Spot Bond					0.00000	102.63455				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.58339				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.58634				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	102.73098				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.60110				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.60759				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.61325				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN787 On 30/09/2026 Spot Bond					0.00000	101.61325				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.57356				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	112.40623				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.64256				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	98.40200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.64256				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.40343				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.64256				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.61332				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.64256				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.64272				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.64518				0.00	0	
Total CLN799 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.64518				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	102.43708				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	88.24152				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.70227				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.58811				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.64827				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	102.44884				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.60700				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			10.38000	92.29376	10.38000	92.26825				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.55630				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.49640				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.64256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.64280				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.64827				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.58340				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.64256				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.64280				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.61333				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.64280				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.64280				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.64242				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN827 On 31/07/2025 Spot Bond					0.00000	100.64280				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	89.21623				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.64256				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	97.85291				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	102.02357				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.64242				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			10.42000	10.42000	10.42000	96.94898				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	102.42539				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN835 On 31/08/2026 Spot Bond					0.00000	102.42554				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN836 On 31/08/2027 Spot Bond					0.00000	102.42555				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN837 On 31/08/2029 Spot Bond					0.00000	102.42543				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN838 On 31/03/2027 Spot Bond					0.00000	101.61332				0.00	0	
Total CLN838 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.66846				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	98.11900				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	97.55600				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	97.75700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.97482				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	101.61333				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.61332				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.61292				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.68118				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.83038				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.68083				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.75503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.86628				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.90159				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.78192				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.75245				0.00	1,770,000,000	710,000,000
Total CLN857 SPOT										0.00	1,770,000,000	710,000,000
Total For CLN857										0.00	1,770,000,000	710,000,000
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	85.09203				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.64280				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.76916				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.66316				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.96211				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	112.09000				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	95.19700				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.01100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.70443				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.31461				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.57174				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.57752				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.57456				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.64717				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	102.42539				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.70733				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.78188				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.78188				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN878 On 31/01/2030 Spot Bond					0.00000	100.57040				0.00	0	
Total CLN878 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.38436				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.37745				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.00579				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.56863				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.78333				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	83.58681				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	83.58681				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	83.40953				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	83.55722				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.91000	5.91000	5.91000	125.44137				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	103.26689				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.85753				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	101.76569				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89 On 31/07/2025 Spot Bond					0.00000	100.64280				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89 On 20/12/2025 Spot Bond					0.00000	101.71955				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	102.42539				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89 On 30/09/2027 Spot Bond					0.00000	101.61325				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89 On 02/04/2026 Spot Bond					0.00000	101.32215				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	104.48000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.02574				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.53682				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90 On 20/12/2027 Spot Bond			12.46000	12.46000	12.46000	103.90210				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN902 On 20/12/2027 Spot Bond					0.00000	102.27900				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			12.16000	12.16000	12.16000	98.63955				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	102.06456				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	101.97213				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.84516				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	102.31262				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	98.67900				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	100.89500				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	101.85770				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.62292				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	100.64224				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	101.83987				0.00	0	
Total CLN913 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	96.64700				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	102.14838				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	100.98100				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916 On 28/02/2027 Spot Bond					0.00000	102.26898				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917 On 20/12/2027 Spot Bond					0.00000	101.67381				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918 On 28/07/2027 Spot Bond					0.00000	102.22957				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN919 On 29/02/2028 Spot Bond					0.00000	102.22957				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN920 On 28/02/2026 Spot Bond					0.00000	102.03613				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.03613				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922 On 20/06/2030 Spot Bond					0.00000	102.17302				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN923 On 20/06/2028 Spot Bond					0.00000	102.04199				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.96337				0.00	0	190,000.00

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 CLN925 SPOT										0.00	0	190,000,00
Total For CLN925										0.00	0	190,000,00
CLN925 On 20/06/2028 Spot Bond					0.00000	101.98101				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.97219				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.64224				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	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN929 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	
CLN930 On 20/06/2028 Spot Bond					0.00000	94.38100				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.71719				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			13.45500	13.45500	13.45500	100.65966				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 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	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.22673				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN937 On 20/03/2025 Spot Bond					0.00000	99.83570				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN938 On 20/03/2027 Spot Bond					0.00000	100.12780				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN939 On 20/06/2028 Spot Bond					0.00000	101.36983				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	101.86235				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	101.79464				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.07865				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN943 On 31/03/2031 Spot Bond					0.00000	101.25682				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN944 On 31/03/2028 Spot Bond					0.00000	100.87081				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.05735				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.87121				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond					0.00000	100.88975				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN948 On 20/06/2030 Spot Bond					0.00000	100.71490				0.00	0	
Total CLN948 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.63556				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.47458				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.17352				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,900,000.00
Total CLN952 SPOT										0.00	0	7,900,000.00
Total For CLN952										0.00	0	7,900,000.00
CLN952 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		350,000,000,000.00		3,500,000,000	3,500,000,000	3,500,000.00
Total CLN953 SPOT								50,000,000,000,000.00		3,500,000,000	3,500,000,000	3,500,000.00
Total For CLN953								50,000,000,000,000.00		3,500,000,000	3,500,000,000	3,500,000.00
CLN953 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		350,000,000,000,000.00		3,500,000,000	3,500,000,000	3,500,000.00
Total CLN954 SPOT								50,000,000,000,000.00		3,500,000,000	3,500,000,000	3,500,000.00
Total For CLN954								50,000,000,000,000.00		3,500,000,000	3,500,000,000	3,500,000.00
COJ05 On 05/06/2023 Spot Bond			11.67500	99.64939	11.67500	105.69680				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			12.36500	102.55205	12.36500	102.51824				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			12.48500	102.47149	12.48500	102.43740				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			14.13500	87.91360	14.13500	87.88081				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.72500	87.86018	12.72500	92.54122				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.06983				0.00	0	500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total DSY02 SPOT										0.00	0	500,000.00
Total For DSY02										0.00	0	500,000.00
DSY03 On 21/11/2024 Spot Bond			11.47500	11.47500	11.47500	98.72659				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.81368				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.30291				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.79377				0.00	2,100,000,000	3,600,000.00
Total DSY06 SPOT										0.00	2,100,000,000	3,600,000.00
Total For DSY06										0.00	2,100,000,000	3,600,000.00
DSY07 On 21/05/2029 Spot Bond					0.00000	100.05089				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.30794				0.00	540,000,000	270,000.00
Total DTF001 SPOT										0.00	540,000,000	270,000.00
Total For DTF001										0.00	540,000,000	270,000.00
DTF002 On 28/06/2025 Spot Bond					0.00000	101.59060				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.61498				0.00	760,000,000	380,000.00
Total DTF003 SPOT										0.00	760,000,000	380,000.00
Total For DTF003										0.00	760,000,000	380,000.00
DTF004 On 14/09/2025 Spot Bond					0.00000	101.64579				0.00	0	7,500,000.00
Total DTF004 SPOT										0.00	0	7,500,000.00
Total For DTF004										0.00	0	7,500,000.00
DV24 On 18/02/2024 Spot Bond			10.47500	101.99725	10.47500	101.96849				0.00	0	190,000.00
Total DV24 SPOT										0.00	0	190,000.00
Total For DV24										0.00	0	190,000.00
DV24/R On 18/02/2024 Spot Bond			9.69000	102.54116	9.69000	102.51436				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.54116	9.69000	102.51436				0.00	0	
Total DV24/R2023 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.67500	96.25825	11.67500	96.22808				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.72000	96.01330	11.72000	95.98309				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	102.64746	10.10000	102.61952				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.64746	10.10000	102.61952				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.29466				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.47023				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.16378				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.42397				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.76040				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	103.08824				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	99.95096				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.07898				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB21 On 31/01/2025 Spot Bond					0.00000	100.44050				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB21 On 31/01/2027 Spot Bond					0.00000	99.80156				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.35501				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	102.45242				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC21 On 15/12/2026 Spot Bond					0.00000	104.47233				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC21 On 15/12/2028 Spot Bond					0.00000	105.29239				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.98000	116.53829	5.98000	116.49173				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.92000	100.11706	5.92000	100.07695				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	151.36271	2.25000	151.31710				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.03000	156.72130	5.03000	156.66261				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.05500	141.00725	5.05500	140.95436				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.06500	136.66867	5.06500	136.61705				0.00	0	
Total EL30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.80000	118.87255	5.80000	118.82542				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.79000	104.01514	5.79000	103.97382				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	151.36271	2.25000	151.31710				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	206.75124				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	203.39523				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	190.51788				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	158.53469				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	157.47112				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	153.22288				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	142.46766				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	137.09329				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	139.25843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	115.41169				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 02/04/2027 Spot Bond					0.00000	107.77005				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	125.23304				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.78500	99.05228	11.78500	99.02145				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.77000	13.77000	13.77000	90.33778				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.82000	13.82000	13.82000	93.57059				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			11.87500	11.87500	11.87500	102.63749				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.87500	11.87500	11.87500	101.43401				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.59500	13.59500	13.59500	96.81886				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.70500	12.70500	12.70500	99.24469				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			16.09500	16.09500	16.09500	92.67784				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF015 On 04/06/2023 Spot Bond					0.00000	102.05557				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.92175				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	102.07682				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.76022				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.51479				0.00	0	100,000,00
Total EPF022 SPOT										0.00	0	100,000,00
Total For EPF022										0.00	0	100,000,00
EPF023 On 07/09/2026 Spot Bond					0.00000	101.99610				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.22344				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.80238				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.35128				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.33641				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.65333				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.20575				0.00	0	
Total EQT003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.63270				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	102.28212				0.00	100,000,000	50,000,00
Total EQT005 SPOT										0.00	100,000,000	50,000,00
Total For EQT005										0.00	100,000,000	50,000,00
EQT00: On 30/10/2023 Spot Bond					0.00000	100.57495				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.54616				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	101.12331				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.66257				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.31099				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.32426				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.82386				0.00	400,000,000	200,000,00
Total EQT013 SPOT										0.00	400,000,000	200,000,00
Total For EQT013										0.00	400,000,000	200,000,00
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.18977				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.19553				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	100.19254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.19832				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.19287				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.22154				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.19181				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.19531				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.19900				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.20178				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.67500	94.31708	10.67500	94.29029			1,742,638,240,000.00	163,244,800	2,704,282,100	
Total ES26 SPOT									1,742,638,240,000.00	163,244,800	2,704,282,100	
Total For ES26									1,742,638,240,000.00	163,244,800	2,704,282,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.12124	7.85000	101.09998			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			13.13500	70.07937	13.07500	70.31360			1,949,764,654,000.00	148,440,400	950,324,400	
Total ES33 SPOT									1,949,764,654,000.00	148,440,400	950,324,400	
Total For ES33									1,949,764,654,000.00	148,440,400	950,324,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.43067	7.50000	101.41039			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42 On 25/04/2042 Spot Bond			13.48000	66.86572	13.43000	67.08452				1,241,818,040,000.00	92,123,000	141,240,400
Total ES42 SPOT										1,241,818,040,000.00	92,123,000	141,240,400
Total For ES42										1,241,818,040,000.00	92,123,000	141,240,400
ES42/R On 25/04/2042 Spot Bond			8.50000	100.68466	8.50000	100.66176				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.58500	12.58500	12.58500	94.43953				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			15.32500	15.32500	15.32500	87.97433				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.57314				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.24531				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.57496				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.45907				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.05078				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.60467				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.24778				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.86052				0.00	0	
Total FIFG03 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For FIG03									0.00	0	
FIG04 On 22/02/2027 Spot Bond					0.00000	100.05272			0.00	0	
Total FIG04 SPOT									0.00	0	
Total For FIG04									0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	100.05329			0.00	0	
Total FIG05 SPOT									0.00	0	
Total For FIG05									0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FRB17/JIBAR SPOT									0.00	0	
Total For FRB17/JIBAR									0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.70202			0.00	2,004,200,000	3,331,400,000
Total FRB24 SPOT									0.00	2,004,200,000	3,331,400,000
Total For FRB24									0.00	2,004,200,000	3,331,400,000
FRB25 On 19/09/2024 Spot Bond					0.00000	105.04432			0.00	0	
Total FRB25 SPOT									0.00	0	
Total For FRB25									0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.92149			0.00	0	
Total FRB26 SPOT									0.00	0	
Total For FRB26									0.00	0	
FRB27 On 03/06/2026 Spot Bond			10.45500	104.16454	10.45500	104.13538			0.00	0	
Total FRB27 SPOT									0.00	0	
Total For FRB27									0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.34121			0.00	0	
Total FRB28 SPOT									0.00	0	
Total For FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.85901			0.00	200,000,000	300,000,000
Total FRB29 SPOT									0.00	200,000,000	300,000,000
Total For FRB29									0.00	200,000,000	300,000,000
FRB30 On 19/04/2026 Spot Bond			10.37500	95.34348	10.37500	95.31714		31,125,000,000.00	0.00	3,000,000	1,000,000
Total FRB30 SPOT								31,125,000,000.00	0.00	3,000,000	1,000,000
Total For FRB30								31,125,000,000.00	0.00	3,000,000	1,000,000
FRB31 On 24/11/2026 Spot Bond					0.00000	100.75334			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.41988			0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB32 SPOT										0.00	200,000,000	100,000,000
Total For FRB32										0.00	200,000,000	100,000,000
FRB33 On 29/09/2029 Spot Bond					0.00000	102.65293				0.00	200,000,000	1,100,000,000
Total FRB33 SPOT										0.00	200,000,000	1,100,000,000
Total For FRB33										0.00	200,000,000	1,100,000,000
FRB34 On 02/06/2028 Spot Bond					0.00000	100.99588				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.81712				0.00	200,000,000	800,000,000
Total FRB35 SPOT										0.00	200,000,000	800,000,000
Total For FRB35										0.00	200,000,000	800,000,000
FRBI23 On 07/12/2023 Spot Bond			3.97500	335.83688	3.97500	335.72011				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	166.77172				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.87500	214.67122	4.87500	214.59155				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.13000	5.13000	5.13000	115.74817				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.82000	5.82000	5.82000	228.63671				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.92000	93.94309	5.92000	93.90561				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.85000	95.38214	5.85000	95.34409				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			10.15000	10.15000	10.15000	86.94847				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBZ0: On 10/12/2024 Spot Bond			10.18000	10.18000	10.18000	85.92391				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	164.49310				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	99.21683				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.18028				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.65493				0.00	0	603,070,00
Total FRC267 SPOT										0.00	0	603,070,00
Total For FRC267										0.00	0	603,070,00
FRC28: On 20/12/2023 Spot Bond					0.00000	101.53772				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.40708				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.24872				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.25113				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.14283				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.42492				0.00	0	
Total FRC302 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.47223				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.67602				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	103.02188				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.61912				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.76575				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.87536				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	97.99905				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.88003				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.70102				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.75161				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	96.72984				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.97439				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC323 On 20/06/2026 Spot Bond					0.00000	101.77787				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	101.32908				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	100.40116				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	102.52362				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 07/12/2023 Spot Bond					0.00000	102.03053				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	100.21223				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	102.10118				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.60781				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	100.61875				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	102.23119				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.81563				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC34(On 31/07/2023 Spot Bond					0.00000	100.73978				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.70890				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	102.30963				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.78516				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.75842				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.76045				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.76542				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.77563				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.71088				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2024 Spot Bond					0.00000	101.43829				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.49754				0.00	0	
Total FRC363 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	102.81680				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	103.16150				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	88.29903				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	102.41647				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	87.18018				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	87.32253				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	88.63212				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	85.63714				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	85.49479				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.65782				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.82016				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.60535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	100.23303				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	100.23303				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.20677				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.20677				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	102.14810				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.75841				0.00	5,900,000,000	5,900,000,000
Total FRC389 SPOT										0.00	5,900,000,000	5,900,000,000
Total For FRC389										0.00	5,900,000,000	5,900,000,000
FRC389 On 11/11/2024 Spot Bond					0.00000	100.37132				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.64234				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.75837				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.88785				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond			10.17500	10.17500	10.17500	99.98075				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/07/2025 Spot Bond					0.00000	100.93052				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	100.98346				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	99.89420				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			13.10500	13.10500	13.10500	96.21167				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	99.88485				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	90.18450				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			19.57500	19.57500	19.57500	85.72206				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			12.10500	12.10500	12.10500	100.89885				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.50898				0.00	0	250,000,00
Total FRC406 SPOT										0.00	0	250,000,00
Total For FRC406										0.00	0	250,000,00
FRC40(On 13/10/2026 Spot Bond					0.00000	101.21277				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	99.04765				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			15.17500	15.17500	15.17500	94.16879				0.00	0	
Total FRC409 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.75841				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.63354				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.83231				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.54192				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.54213				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	101.77902				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.62437				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.82693				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.83038				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.86178				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.86178				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.47246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424 On 31/07/2025 Spot Bond					0.00000	100.75830				0.00	5,000,000,000	5,000,000,000
Total FRC425 SPOT										0.00	5,000,000,000	5,000,000,000
Total For FRC425										0.00	5,000,000,000	5,000,000,000
FRC425 On 30/09/2027 Spot Bond					0.00000	101.61329				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	101.68638				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	101.84686				0.00	0	260,000,000
Total FRC428 SPOT										0.00	0	260,000,000
Total For FRC428										0.00	0	260,000,000
FRC428 On 31/10/2027 Spot Bond					0.00000	100.68201				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.67872				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	102.42565				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.75833				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	102.42565				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	102.54180				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	100.05088				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43(On 21/06/2027 Spot Bond					0.00000	101.83097				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43(On 31/01/2030 Spot Bond			10.68500	10.68500	10.68500	99.87589				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	102.03961				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	102.06577				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	102.44888				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	102.44888				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44(On 20/12/2027 Spot Bond					0.00000	101.89284				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44(On 23/09/2026 Spot Bond					0.00000	101.78696				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44(On 28/10/2023 Spot Bond					0.00000	100.70277				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	102.42565				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44(On 15/03/2028 Spot Bond					0.00000	102.03648				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	102.42565				0.00	0	
Total FRC448 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.44888				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.91038				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	101.41831				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.70277				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.69579				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	101.68967				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.91692				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	101.08543				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	100.22132				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.81327				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	100.81046				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46 On 30/04/2025 Spot Bond					0.00000	100.80673				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	100.75841				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46 On 20/04/2032 Spot Bond					0.00000	101.03428				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46 On 20/03/2026 Spot Bond					0.00000	101.53239				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46 On 06/11/2024 Spot Bond					0.00000	100.42384				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	
FRC46 On 20/12/2023 Spot Bond					0.00000	100.18815				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46 On 31/08/2027 Spot Bond					0.00000	100.15395				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46 On 31/01/2028 Spot Bond					0.00000	100.16229				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.36000	109.02198	5.36000	108.98020				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.67000	115.34134	5.67000	115.29591				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.78055				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.60582				0.00	100,000,000	50,000,000
Total FRJ24 SPOT										0.00	100,000,000	50,000,000
Total For FRJ24										0.00	100,000,000	50,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.45380				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.70801				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.31085				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.07305				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.21727				0.00	0	1,000,000,000
Total FRJ28 SPOT										0.00	0	1,000,000,000
Total For FRJ28										0.00	0	1,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.73417				0.00	400,000,000	200,000,000
Total FRJ29 SPOT										0.00	400,000,000	200,000,000
Total For FRJ29										0.00	400,000,000	200,000,000
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.51877				0.00	0	3,000,000,000
Total FRJ29S SPOT										0.00	0	3,000,000,000
Total For FRJ29S										0.00	0	3,000,000,000
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.67550				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.38283				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.49977				0.00	0	
Total FRJ33 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.20800	5.20800	5.20800	101.77000				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.75000	5.75000	5.75000	114.23894				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.59103				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.78000	113.89076	5.78000	113.84555				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.70000	231.01899	5.70000	230.92800				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			6.10000	109.79359	6.10000	109.74907				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	230.92800				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			5.13000	164.82158	5.13000	164.75904				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	117.03400	3.70500	116.99410				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.72000	114.67927	5.72000	114.63393				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.82000	228.72754	5.82000	228.63671				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.82000	228.72754	5.82000	228.63671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.31000	167.02091	4.31000	166.96122				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.90000	227.21515	5.90000	227.12444				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.92000	112.07604	5.92000	112.03115				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.20500	211.54979	5.20500	211.46943				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.67000	102.92641	6.67000	102.88311				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.41500	209.59066	5.41500	209.50986				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.47500	209.03474	5.47500	208.95384				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.41000	217.85353	6.41000	217.76360				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.62000	103.50761	6.62000	103.46420				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.92000	5.92000	5.92000	112.03115				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.71000	112.89254	5.71000	114.76596				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS137 On 31/03/2028 Spot Bond			5.28500	210.80098	5.28500	210.72044				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			6.18000	222.01633	6.18000	221.92604				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.41500	209.59066	5.41500	209.50986				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.41500	209.59066	5.41500	209.50986				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS145 On 31/03/2028 Spot Bond			4.81600	215.23485	4.81600	215.15533				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			5.08000	164.95459	5.08000	164.89223				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.76500	206.37173	5.76500	206.29026				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.80500	206.00751	5.80500	205.92596				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			5.05000	165.03447	5.05000	164.97221				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.28000	210.84767	5.28000	210.76717				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.81500	5.81500	5.81500	205.83499				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.94673				0.00	0	
Total FRS172 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS172										0.00	0	
FRS17 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18 On 18/09/2023 Spot Bond					0.00000	101.69207				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18 On 27/09/2025 Spot Bond					0.00000	101.53955				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18 On 16/11/2023 Spot Bond					0.00000	199.70220				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	158.83593				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18 On 23/01/2024 Spot Bond					0.00000	228.43430				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19 On 19/06/2026 Spot Bond					0.00000	239.62608				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19 On 05/08/2024 Spot Bond					0.00000	100.45988				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19 On 05/08/2025 Spot Bond					0.00000	100.49812				0.00	0	786,700,00
Total FRS199 SPOT										0.00	0	786,700,00
Total For FRS199										0.00	0	786,700,00
FRS20 On 12/08/2025 Spot Bond					0.00000	100.32789				0.00	0	67,000,00
Total FRS200 SPOT										0.00	0	67,000,00
Total For FRS200										0.00	0	67,000,00
FRS20 On 06/08/2025 Spot Bond					0.00000	99.94787				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.07246				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.15834				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.93777				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.60781				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23(On 14/08/2027 Spot Bond					0.00000	100.25458				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23 On 13/10/2023 Spot Bond					0.00000	99.29704				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24 On 31/03/2032 Spot Bond					0.00000	106.48508				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24 On 12/12/2025 Spot Bond					0.00000	72.17860				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24 On 09/12/2023 Spot Bond					0.00000	102.68483				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	116.63117				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.26704				0.00	0	
Total FRS246 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	101.73110				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.99814				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	138.74102				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.94318				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	102.52421				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	101.59563				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	141.86969				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	101.60302				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.59709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 30/09/2024 Spot Bond					0.00000	101.85144				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	101.99826				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.38307				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.65716				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			11.47000	11.47000	11.47000	92.25985				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.47000	11.47000	11.47000	92.25985				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.76312				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.79824				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.61400	12.61400	12.61400	88.70719				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	96.02288				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29 On 31/01/2030 Spot Bond			10.56500	10.56500	10.56500	97.66879				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 31/01/2030 Spot Bond			10.47700	10.47700	10.47700	97.62766				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	117.95267				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	100.21967				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 31/01/2030 Spot Bond			10.81500	10.81500	10.81500	97.78526				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30 On 31/01/2030 Spot Bond			10.64900	10.64900	10.64900	97.71048				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30 On 06/07/2023 Spot Bond					0.00000	101.30155				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.75841				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	99.96876				0.00	0	
Total FRS308 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS308										0.00	0	
FRS30: On 13/07/2027 Spot Bond					0.00000	112.55960				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31: On 21/09/2023 Spot Bond			10.87500	10.87500	10.87500	101.66030				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311: On 21/09/2023 Spot Bond					0.00000	101.73641				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312: On 28/09/2025 Spot Bond					0.00000	99.41117				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313: On 27/04/2024 Spot Bond					0.00000	100.61721				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314: On 03/06/2024 Spot Bond					0.00000	101.87274				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315: On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316: On 31/12/2027 Spot Bond					0.00000	101.61319				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317: On 07/12/2033 Spot Bond					0.00000	94.31661				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318: On 17/11/2023 Spot Bond			5.58500	5.58500	5.58500	99.39796				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320: On 26/04/2024 Spot Bond					0.00000	92.20840				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS322: On 13/05/2024 Spot Bond					0.00000	105.79523				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS321 On 16/05/2028 Spot Bond					0.00000	63.16396				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS322 On 20/11/2023 Spot Bond					0.00000	95.94658				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.61500	3.61500	3.61500	336.34362				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.99500	337.53121	2.99500	337.42280				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.35500	3.35500	3.35500	336.79535				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.51709				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.62000	104.77442	5.62000	104.73330				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.19000	64.43503	5.19000	109.90939				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00
Total For FRS81										0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	167.25958				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.48000	4.48000	4.48000	166.50150				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.41500	4.41500	4.41500	334.96116				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX24 On 10/12/2024 Spot Bond			10.15500	105.72266	10.15500	105.69389				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			10.22500	102.27326	10.22500	102.24508				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.57000	98.42039	10.57000	98.39270			218,849,736,000.00		20,704,800	34,803,10
Total FRX26 SPOT									218,849,736,000.00		20,704,800	34,803,10
Total For FRX26									218,849,736,000.00		20,704,800	34,803,10
FRX27 On 07/03/2027 Spot Bond			10.80500	100.28460	10.80500	100.25593				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			11.01500	99.83774	11.01500	99.80817				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.40500	95.44087	11.40500	95.41163				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.57000	92.00474	11.57000	91.97616			262,576,522,000.00		22,694,600	38,147,50
Total FRX31 SPOT									262,576,522,000.00		22,694,600	38,147,50
Total For FRX31									262,576,522,000.00		22,694,600	38,147,50
FRX32 On 31/03/2032 Spot Bond			11.76500	94.81488	11.76500	94.78526				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			13.07000	64.51107	13.07000	64.48875				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.10056				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.04884				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.04745				0.00	0	
Total FS7A2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.28198				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.04862				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.83119				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.84495				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.91479				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00
Total For GBL06										0.00	0	20,000,000,00
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.21054				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	99.97501				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.97410				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.96779				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.73000	119.75449	4.73000	119.71043				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.68670				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			10.18400	100.98928	10.18400	100.96220				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.47865				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.88500	102.09191	8.88500	102.06765				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.55252				0.00	1,500,000,000	500,000,000
Total GRT23 SPOT										0.00	1,500,000,000	500,000,000
Total For GRT23										0.00	1,500,000,000	500,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	102.52526				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.82054				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.34786				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.88299				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.43348				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.87671				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.22599				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.52668				0.00	0	300,000,000
Total GRT33 SPOT										0.00	0	300,000,000
Total For GRT33										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT34 On 18/04/2029 Spot Bond					0.00000	101.69329				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.46213				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.40553				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	100.55884				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.46124				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.89301				0.00	0	4,400,000,00
Total GRT42 SPOT										0.00	0	4,400,000,00
Total For GRT42										0.00	0	4,400,000,00
GRT45 On 24/06/2023 Spot Bond					0.00000	101.66077				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.11294				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.04958				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.96332				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.42489				0.00	100,000,000	750,000,00
Total GRT50 SPOT										0.00	100,000,000	750,000,00
Total For GRT50										0.00	100,000,000	750,000,00
GRT51G On 14/12/2029 Spot Bond					0.00000	101.76377				0.00	0	
Total GRT51G SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.84101				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.38922				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.14103				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.36478				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			10.50500	10.50500	10.50500	100.43255				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	99.92088				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.78997				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.24153				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	101.19700				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.16382				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.21135				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	101.61332				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	99.50466				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	99.97731				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.59417				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.37617				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.82780				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.21971				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.90087				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.62919				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.51767				0.00	0	1,000,000,00
Total HILB16 SPOT										0.00	0	1,000,000,00
Total For HILB16										0.00	0	1,000,000,00
HILB17 On 05/04/2026 Spot Bond					0.00000	101.25328				0.00	200,000,000	2,600,000,00
Total HILB17 SPOT										0.00	200,000,000	2,600,000,00
Total For HILB17										0.00	200,000,000	2,600,000,00
HILB18 On 05/04/2028 Spot Bond					0.00000	101.28114				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	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
HWAY2 On 07/12/2023 Spot Bond			4.27500	335.32156	4.27500	335.20227				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.40500	4.40500	4.40500	338.34165				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.71000	95.96590	11.71000	95.93574				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.51000	76.15238	5.51000	110.12110				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			13.08500	80.67104	13.08500	80.64280			547,861,099,000.00	41,869,400	4,372,378,900	
Total HWAY34 SPOT									547,861,099,000.00	41,869,400	4,372,378,900	
Total For HWAY34									547,861,099,000.00	41,869,400	4,372,378,900	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.95169	100.00000	11.92495				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			13.14500	79.52855	13.14500	79.50059				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.94590	100.00000	11.91917				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.65000	168.81920	3.63000	168.81685			051,950,878,000,000.00	288,205,720,000	553,980,186,000	
Total I2025 SPOT									51,950,878,000,000.00	288,205,720,000	553,980,186,000	
Total For I2025									51,950,878,000,000.00	288,205,720,000	553,980,186,000	
I2029 On 31/03/2029 Spot Bond			4.28000	121.22494	4.26000	121.31316			524,414,704,000,000.00	122,526,800,000	312,935,920,400	
Total I2029 SPOT									524,414,704,000,000.00	122,526,800,000	312,935,920,400	
Total For I2029									524,414,704,000,000.00	122,526,800,000	312,935,920,400	
I2031 On 31/01/2031 Spot Bond			4.43500	100.63691	4.43500	100.60061				0.00	0	2,025,000,000
Total I2031 SPOT										0.00	0	2,025,000,000
Total For I2031										0.00	0	2,025,000,000
I2033 On 28/02/2033 Spot Bond			4.87000	113.68346	4.86000	113.73881			686,168,974,400,000.00	140,897,120,000	399,315,827,800	
Total I2033 SPOT									686,168,974,400,000.00	140,897,120,000	399,315,827,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For I2033									16,168,974,400,000.00	140,897,120,000	399,315,827,80
I2038 On 31/01/2038 Spot Bond			5.02000	124.37771	5.02000	124.33089			856,670,028,000,000.00	170,651,400,000	536,811,553,80
Total I2038 SPOT									16,670,028,000,000.00	170,651,400,000	536,811,553,80
Total For I2038									16,670,028,000,000.00	170,651,400,000	536,811,553,80
I2046 On 31/03/2046 Spot Bond			5.01000	107.93223	5.02000	107.72385			80,851,575,891,000.00	16,138,039,100	461,072,885,90
Total I2046 SPOT									10,851,575,891,000.00	16,138,039,100	461,072,885,90
Total For I2046									10,851,575,891,000.00	16,138,039,100	461,072,885,90
I2050 On 31/12/2050 Spot Bond			5.01000	109.65593	5.00000	109.80188			324,932,929,722,000.00	64,856,872,200	405,276,139,00
Total I2050 SPOT									14,932,929,722,000.00	64,856,872,200	405,276,139,00
Total For I2050									14,932,929,722,000.00	64,856,872,200	405,276,139,00
IBG01 On 07/02/2025 Spot Bond					0.00000	100.27488			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.05693			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.07500	335.66492	4.07500	335.54731			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.58249			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.31989			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.99590			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.05054			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.87736			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.71285				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.64548				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.63683				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.38427				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.97690				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.97627				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.01422				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.66064				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.25143				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.03295				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.29553				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	100.30634				0.00	400,000,000	200,000,000
Total IBL168 SPOT										0.00	400,000,000	200,000,000
Total For IBL168										0.00	400,000,000	200,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	101.08544				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.96021				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.97586				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.13994				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	102.01952				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.47113				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.08837				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.65194				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.24015				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.65726				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.32626				0.00	0	
Total IBL201 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.06771				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.85297				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.95140				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.53782				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.13470				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.15455				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.64737				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.53674				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.11040				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.19603				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			9.43500	9.43500	9.43500	97.79736				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.28799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.16110				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.97555				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	99.12299				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	88.76928				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.96628				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.69492				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.86918				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.58198				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			10.33500	10.33500	10.33500	101.15709				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.38372				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.42179				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL235 On 04/07/2024 Spot Bond					0.00000	98.42822				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	95.54765				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.14256				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.96665				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.97398				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	102.86521				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.61916				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.63994				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.47427				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			11.24000	11.24000	11.24000	95.70990				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.19360				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.41212				0.00	0	
Total IBL247 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			9.38500	101.03309	9.38500	100.88402				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.06138				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.40977				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	99.87815				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.83106				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.66016				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.75068				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.12595				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.53903				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.55096				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.39571				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.51826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.19282				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.20789				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	99.99962				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.77965				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.66500	102.43318	10.66500	102.40378				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.63473				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.91500	98.18555	10.91500	98.15720				0.00	0	196,000,00
Total IDCG06 SPOT										0.00	0	196,000,00
Total For IDCG06										0.00	0	196,000,00
IDCG08 On 13/05/2030 Spot Bond			12.12000	96.45681	12.12000	96.25056				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			11.47500	103.14985	11.47500	103.11823				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.59343				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.72974				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.40551				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.61549				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.24546				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.61849				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			10.22500	101.86756	10.22500	101.83966				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.42984				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.02721				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	104.18493				0.00	0	3,200,000.00
Total INLV07 SPOT										0.00	0	3,200,000.00
Total For INLV07										0.00	0	3,200,000.00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.30798				0.00	0	50,000.00
Total INLV08 SPOT										0.00	0	50,000.00
Total For INLV08										0.00	0	50,000.00
INLV09 On 24/08/2026 Spot Bond					0.00000	100.41744				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.47581				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.62337				0.00	0	
Total INLV11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.51003				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.66555				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.96836				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.59065				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.10779				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.35960				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.75068				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.02482				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.02499				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.02444				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.02494				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.02499				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	99.88753				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.00990				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.02419				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.79861				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.11581				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.98140				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	102.05907				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.66771				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.22966				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC159 On 06/06/2023 Spot Bond					0.00000	101.46433				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	102.00353				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.19311				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			9.60500	99.98825	9.60500	99.96248				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.07956				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.61500	102.00196	8.61500	101.97826				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.47212				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.65500	101.10408	9.65500	101.07802				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.14196				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			9.59500	101.09071	9.59500	101.06481				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.25175				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.94312				0.00	0	
Total IVC208 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	101.43957				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.83500	98.38773	9.83500	98.36193				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			10.53000	10.53000	10.53000	100.02330				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	102.88953				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.58098				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.02273				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			11.47500	11.47500	11.47500	100.37198				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	99.79616				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.84500	10.84500	10.84500	99.71916				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.95139				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.82000	9.82000	9.82000	100.23067				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			10.44500	10.44500	10.44500	100.31480				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	99.87332				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.76569				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.75523				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.35716				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.78335				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	99.74839				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.76039				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.73919				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	99.75080				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.35096				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC244 On 20/12/2027 Spot Bond					0.00000	101.92776				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.67883				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				100.49385	0.00000	101.03137				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				100.49385	0.00000	101.22315				0.00	380,000,000	280,000,000
Total IVC248 SPOT										0.00	380,000,000	280,000,000
Total For IVC248										0.00	380,000,000	280,000,000
IVC249 On 21/07/2028 Spot Bond					0.00000	100.92596				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.74348				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			9.39500	9.39500	9.39500	100.10473				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.67884				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	
IVZ140 On 08/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.56464				0.00	0	
Total IVZ140 SPOT										0.00	0	
Total For IVZ140										0.00	0	
IVZ142 On 06/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.51904				0.00	0	
Total IVZ142 SPOT										0.00	0	
Total For IVZ142										0.00	0	
IVZ143 On 15/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.35974				0.00	0	
Total IVZ143 SPOT										0.00	0	
Total For IVZ143										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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	101.88440				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP01: On 19/07/2024 Spot Bond					0.00000	101.06557				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	100.71813				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 19/10/2023 Spot Bond					0.00000	100.95104				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01: On 14/04/2024 Spot Bond					0.00000	101.71613				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01: On 28/07/2024 Spot Bond					0.00000	100.68109				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02: On 15/12/2025 Spot Bond					0.00000	101.77546				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02: On 15/09/2026 Spot Bond					0.00000	102.66561				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02: On 18/02/2025 Spot Bond					0.00000	100.15415				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02: On 04/03/2027 Spot Bond					0.00000	102.12533				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02: On 12/04/2025 Spot Bond					0.00000	101.14655				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02: On 12/04/2027 Spot Bond					0.00000	101.32545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.36102				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.39358				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.15373				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.15580				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.97500	109.57444	10.97500	109.54263				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.45051				0.00	0	450,000,00
Total LGL09 SPOT										0.00	0	450,000,00
Total For LGL09										0.00	0	450,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.96416				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	105.24349				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.00238				0.00	400,000,000	200,000,00
Total LGL12 SPOT										0.00	400,000,000	200,000,00
Total For LGL12										0.00	400,000,000	200,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.57812				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.79661				0.00	200,000,000	1,100,000,00
Total LHC02 SPOT										0.00	200,000,000	1,100,000,00
Total For LHC02										0.00	200,000,000	1,100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.05155				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.05261				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.05367				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.29735				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.48193				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			15.45500	15.45500	15.45500	97.64458				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.17225				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.19700				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.70306				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	99.90546				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07i On 30/09/2025 Spot Bond					0.00000	101.46920				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.63530				0.00	0	
Total MBP043 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For MBP043									0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.46094			0.00	200,000,000	100,000,000
Total MBP045 SPOT									0.00	200,000,000	100,000,000
Total For MBP045									0.00	200,000,000	100,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.16283			0.00	0	
Total MBP047 SPOT									0.00	0	
Total For MBP047									0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.58387			0.00	0	
Total MBP049 SPOT									0.00	0	
Total For MBP049									0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.40182			0.00	240,000,000	120,000,000
Total MBP052 SPOT									0.00	240,000,000	120,000,000
Total For MBP052									0.00	240,000,000	120,000,000
MMIG0 On 12/08/2025 Spot Bond			10.22500	10.22500	10.22500	105.20669		2,045,000,000,000.00	200,000,000	200,000,000	100,000,000
Total MMIG04 SPOT								2,045,000,000,000.00	200,000,000	200,000,000	100,000,000
Total For MMIG04								2,045,000,000,000.00	200,000,000	200,000,000	100,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.46524			0.00	132,000,000	66,000,000
Total MMIG06 SPOT									0.00	132,000,000	66,000,000
Total For MMIG06									0.00	132,000,000	66,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.29495			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.72829			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			10.89500	99.61023	10.89500	99.58121		29,416,500,000.00	2,700,000	2,700,000	900,000
Total MML02 SPOT								29,416,500,000.00	2,700,000	2,700,000	900,000
Total For MML02								29,416,500,000.00	2,700,000	2,700,000	900,000
MML03 On 15/03/2028 Spot Bond					0.00000	103.24351			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			11.12500	89.67938	11.12500	89.58622		5,562,500,000,000.00	500,000,000	500,000,000	250,000,000
Total MML04 SPOT								5,562,500,000,000.00	500,000,000	500,000,000	250,000,000
Total For MML04								5,562,500,000,000.00	500,000,000	500,000,000	250,000,000
MML05 On 25/05/2027 Spot Bond					0.00000	100.62366			0.00	0	3,350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML05 SPOT										0.00	0	3,350,000,00
Total For MML05										0.00	0	3,350,000,00
MML06 On 25/05/2029 Spot Bond			11.38500	94.13768	11.38500	94.10890				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.53141				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	99.72799				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.13618				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.81541				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.48552				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.76553				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.68768				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.23721				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.70133				0.00	520,000,000	520,000,00
Total MTN21 SPOT										0.00	520,000,000	520,000,00
Total For MTN21										0.00	520,000,000	520,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	100.84307				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN23 On 29/01/2026 Spot Bond			10.82000	96.82742	10.82000	96.79925				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.76722				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.00012				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.16318				0.00	0	100,000,0€
Total MTN26 SPOT										0.00	0	100,000,0€
Total For MTN26										0.00	0	100,000,0€
MTN27 On 29/06/2028 Spot Bond					0.00000	103.68751				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.26153				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.54620				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.35341				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.14034				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.64974				0.00	400,000,000	200,000,0€
Total MTN32 SPOT										0.00	400,000,000	200,000,0€
Total For MTN32										0.00	400,000,000	200,000,0€
MTN33 On 13/09/2029 Spot Bond					0.00000	102.65895				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.77153				0.00	400,000,000	200,000,0€
Total MTN35 SPOT										0.00	400,000,000	200,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN35										0.00	400,000,000	200,000,000
MTN36 On 14/11/2029 Spot Bond					0.00000	100.24649				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.05353				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR On 22/02/2024 Spot Bond					0.00000	100.19593				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR On 22/11/2024 Spot Bond					0.00000	100.05288				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR On 22/05/2025 Spot Bond					0.00000	100.05301				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR On 22/11/2025 Spot Bond					0.00000	100.05098				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	100.04817				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.80469				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.02543				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.22832				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.62500	102.99134	10.62500	102.96194				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.73500	100.06395	11.73500	100.03244				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.83474				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.64751				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.75423				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.64323				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.69344				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			10.07500	101.47934	10.07500	101.45224				0.00	0	260,000,00
Total NBK13A SPOT										0.00	0	260,000,00
Total For NBK13A										0.00	0	260,000,00
NBK16 On 12/02/2025 Spot Bond			10.37500	101.19279	10.37500	101.16451				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			10.50500	99.51725	10.50500	99.48942			2,101,000,000,000.00	200,000,000	100,000,00	
Total NBK17A SPOT									2,101,000,000,000.00	200,000,000	100,000,00	
Total For NBK17A									2,101,000,000,000.00	200,000,000	100,000,00	
NBK20 On 01/06/2026 Spot Bond			10.59000	104.39439	10.59000	104.36480				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			10.70000	103.38118	10.70000	103.35141				0.00	0	88,000,00
Total NBK21A SPOT										0.00	0	88,000,00
Total For NBK21A										0.00	0	88,000,00
NBK23 On 19/11/2025 Spot Bond			9.35300	103.06288	9.35300	103.03729				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK24/ On 19/11/2027 Spot Bond			10.72500	100.90615	10.72500	100.87751				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
NBK25I On 12/02/2025 Spot Bond					0.00000	101.67634				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.06001				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			10.32000	102.51529	10.32000	102.48726				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			9.38500	103.17453	9.38500	103.14847				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			10.46500	103.36812	10.46500	103.33900				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			10.07500	102.13247	10.07500	102.10474				0.00	0	420,191,60
Total NBK30A SPOT										0.00	0	420,191,60
Total For NBK30A										0.00	0	420,191,60
NBK31/ On 09/11/2023 Spot Bond			9.99500	100.09996	9.99500	100.07376				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.90038				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.15719				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.99022				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.77012				0.00	0	
Total NBK43B SPOT										0.00	0	

Contract Details	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	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.73204				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.24493				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.63275				0.00	0	1,000,000,00
Total NBK49B SPOT										0.00	0	1,000,000,00
Total For NBK49B										0.00	0	1,000,000,00
NBK50I On 09/11/2025 Spot Bond					0.00000	100.84439				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.44868				0.00	140,000,000	70,000,00
Total NBK52B SPOT										0.00	140,000,000	70,000,00
Total For NBK52B										0.00	140,000,000	70,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	100.83535				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.20415				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.93982				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.73417				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.27489				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.44718				0.00	400,000,000	200,000,00
Total NBKB60 SPOT										0.00	400,000,000	200,000,00
Total For NBKB60										0.00	400,000,000	200,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.89950				0.00	0	

Contract 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	101.07281				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 21/02/2026 Spot Bond					0.00000	99.99929				0.00	200,000,000	100,000,000
Total NBKB63 SPOT										0.00	200,000,000	100,000,000
Total For NBKB63										0.00	200,000,000	100,000,000
NBKB6: On 15/04/2028 Spot Bond					0.00000	101.36941				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6: On 21/02/2028 Spot Bond					0.00000	100.01133				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6: On 21/02/2030 Spot Bond					0.00000	100.04898				0.00	400,000,000	200,000,000
Total NBKB66 SPOT										0.00	400,000,000	200,000,000
Total For NBKB66										0.00	400,000,000	200,000,000
NBKB6: On 21/02/2033 Spot Bond					0.00000	100.04932				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.55033				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			11.72000	101.06998	11.72000	101.03871				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.65457				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			11.37500	101.17282	11.37500	101.14241				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 Intert
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.66341				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.67736				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.69504				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.16446				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.16446				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	99.94316				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.04274				0.00	40,000,000	20,000,000
Total NGL05 SPOT										0.00	40,000,000	20,000,000
Total For NGL05										0.00	40,000,000	20,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	102.82463				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.90932				0.00	6,668,400,000	1,667,100,000
Total NGL07 SPOT										0.00	6,668,400,000	1,667,100,000
Total For NGL07										0.00	6,668,400,000	1,667,100,000
NGL08 On 02/07/2025 Spot Bond					0.00000	105.37368				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.50098				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.47675				0.00	0	

Contract 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	100.02838				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	102.12046				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	103.47924				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.67812				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.09824				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.75693				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.28146				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.49046				0.00	0	160,000,00
Total NGT108 SPOT										0.00	0	160,000,00
Total For NGT108										0.00	0	160,000,00
NGT10 On 04/11/2026 Spot Bond					0.00000	100.62996				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.23489				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.83597				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 Intert
NGT11: On 10/12/2027 Spot Bond					0.00000	102.17915				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.07919				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	102.10456				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.81442				0.00	290,000,000	3,290,000,00
Total NHM016 SPOT										0.00	290,000,000	3,290,000,00
Total For NHM016										0.00	290,000,000	3,290,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	99.97648				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	102.41810				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.25377				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.92961				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.87948				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.97482				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NHM025 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.87000	5.87000	5.87000	227.69012				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.78500	4.78500	4.78500	215.45222				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.38500	4.38500	4.38500	166.75820				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	115.62368			2,317,500,000,000.00		450,000,000	225,000,000
Total NI29 SPOT									2,317,500,000,000.00		450,000,000	225,000,000
Total For NI29									2,317,500,000,000.00		450,000,000	225,000,000
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			5.77000	5.77000	5.77000	113.97650				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.49000	4.49000	4.49000	166.47452				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	279.55463	3.45000	279.46138				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.29000	4.29000	4.29000	167.01541				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.43000	4.43000	4.43000	218.88614				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.57500	217.55499	4.57500	217.47598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.67000	90.04271	5.67000	115.29590				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.39084				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	147.86396				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.32879				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	98.80084				0.00	0	140,100,00
Total NN023 SPOT										0.00	0	140,100,00
Total For NN023										0.00	0	140,100,00
NN026 On 21/11/2025 Spot Bond					0.00000	98.91803				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.43120				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.28174				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.38634				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN04 On 22/02/2024 Spot Bond					0.00000	100.05186				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.97242				0.00	0	961,800,00
Total NN040 SPOT										0.00	0	961,800,00
Total For NN040										0.00	0	961,800,00
NN046 On 13/05/2027 Spot Bond					0.00000	100.27228				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.73590				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	93.59923				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	85.11902				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.54349				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.88495				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.43101				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.64186				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.96794				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.64422				0.00	0	
Total NN097 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.69683				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.79877				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.69683				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.99591				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	88.84972				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	101.69673				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.62076				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.75500	11.75500	11.75500	97.94129				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			11.02000	11.02000	11.02000	100.06371				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			11.04500	11.04500	11.04500	99.19825				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.04926				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.05274				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	155.73000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	144.07000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	158.68000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	156.20000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	152.79920				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	99.85846				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	100.16948				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	99.85975				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	99.85886				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	101.57499				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.55620				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.55620				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09: On 27/06/2023 Spot Bond					0.00000	101.30370				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.47115				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.44323				0.00	0	
Total NNF100 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NNF100										0.00	0	
NNF10: On 03/07/2023 Spot Bond					0.00000	101.19904				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.92542				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.57071				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	121.63829				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	88.16235				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	99.89858				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	99.89463				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	99.89600				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	99.89654				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	107.55617				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2055 Spot Bond					0.00000	99.89681				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	99.89980				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.89763				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.11881				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.89082				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			4.65500	211.48006	4.65500	211.40246				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			12.48500	98.88707	12.48500	98.85418				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	13.08835	100.00000	13.05923				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	102.28629				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.74722				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.25316				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.66532				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.41482				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC35 On 07/09/2025 Spot Bond					0.00000	101.92604				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.58756				0.00	0	500,000,00
Total NTC36 SPOT										0.00	0	500,000,00
Total For NTC36										0.00	0	500,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	101.07863				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.94336				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.23596				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.62642				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.64500	104.10233	9.64500	104.07568				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			10.12500	104.65014	10.12500	104.62206				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	102.35703				0.00	200,000,000	100,000,00
Total OML11 SPOT										0.00	200,000,000	100,000,00
Total For OML11										0.00	200,000,000	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	102.03812				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.46040				0.00	1,000,000,000	500,000,00
Total OML13 SPOT										0.00	1,000,000,000	500,000,00
Total For OML13										0.00	1,000,000,000	500,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	102.06982				0.00	0	
Total OML14 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.66013				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			670,000,000,000,000.00	116,700,000,000	85,900,000,00	
Total OML16 SPOT									*0,000,000,000,000.00	116,700,000,000	85,900,000,00	
Total For OML16									*0,000,000,000,000.00	116,700,000,000	85,900,000,00	
PARS0 On 13/12/2025 Spot Bond					0.00000	102.37989				0.00	400,000,000	200,000,00
Total PARS01 SPOT										0.00	400,000,000	200,000,00
Total For PARS01										0.00	400,000,000	200,000,00
PARS0: On 13/12/2027 Spot Bond					0.00000	102.74134				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.75245				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.84282				0.00	0	18,000,000,00
Total PEP03 SPOT										0.00	0	18,000,000,00
Total For PEP03										0.00	0	18,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.46594				0.00	0	4,500,000,00
Total PEP04 SPOT										0.00	0	4,500,000,00
Total For PEP04										0.00	0	4,500,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	101.93605				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.89624				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.16987				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.81314				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	99.81782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	99.81512				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.94000	106.10568	9.97500	105.97312			563,156,942,382,000.00	3,678,386,010,300	3,711,913,194,600	
Total R186 SPOT									3,156,942,382,000.00	678,386,010,300	711,913,194,600	
Total For R186									3,156,942,382,000.00	678,386,010,300	711,913,194,600	
R197 On 07/12/2023 Spot Bond			2.98000	337.55727	3.00500	337.40532			888,226,905,600,000.00	298,062,720,000	504,306,510,000	
Total R197 SPOT									18,226,905,600,000.00	298,062,720,000	504,306,510,000	
Total For R197									18,226,905,600,000.00	298,062,720,000	504,306,510,000	
R202 On 07/12/2033 Spot Bond			4.84000	248.27698	4.87000	247.55735			45,636,360,000,000.00	9,429,000,000	62,375,079,500	
Total R202 SPOT									15,636,360,000,000.00	9,429,000,000	62,375,079,500	
Total For R202									15,636,360,000,000.00	9,429,000,000	62,375,079,500	
R2030 On 31/01/2030 Spot Bond			11.22500	87.60743	11.20500	87.66444			411,184,988,780,000.00	3,065,584,408,800	2,875,840,231,700	
Total R2030 SPOT									11,184,988,780,000.00	665,584,408,800	375,840,231,700	
Total For R2030									11,184,988,780,000.00	665,584,408,800	375,840,231,700	
R2032 On 31/03/2032 Spot Bond			11.87000	81.70970	11.84500	81.80073			152,372,064,299,000.00	2,961,446,677,700	2,788,359,550,600	
Total R2032 SPOT									2,372,064,299,000.00	961,446,677,700	788,359,550,600	
Total For R2032									2,372,064,299,000.00	961,446,677,700	788,359,550,600	
R2035 On 28/02/2035 Spot Bond			12.35000	80.77269	12.29000	81.05701			103,081,277,470,000.00	1,951,666,500,200	1,610,513,465,300	
Total R2035 SPOT									13,081,277,470,000.00	951,666,500,200	510,513,465,300	
Total For R2035									13,081,277,470,000.00	951,666,500,200	510,513,465,300	
R2037 On 31/01/2037 Spot Bond			12.63500	76.03942	12.57500	76.32180			248,821,631,203,500.00	1,523,452,444,100	1,084,921,793,500	
Total R2037 SPOT									18,821,631,203,500.00	523,452,444,100	384,921,793,500	
Total For R2037									18,821,631,203,500.00	523,452,444,100	384,921,793,500	
R2040 On 31/01/2040 Spot Bond			12.73500	77.21145	12.68500	77.45747			784,172,035,528,500.00	1,239,432,433,100	1,615,732,388,900	
Total R2040 SPOT									14,172,035,528,500.00	239,432,433,100	515,732,388,900	
Total For R2040									14,172,035,528,500.00	239,432,433,100	515,732,388,900	
R2044 On 31/01/2044 Spot Bond			12.77000	73.67599	12.73000	73.86842			452,086,388,388,000.00	1,444,955,864,400	1,256,795,642,200	
Total R2044 SPOT									2,086,388,388,000.00	444,955,864,400	256,795,642,200	
Total For R2044									2,086,388,388,000.00	444,955,864,400	256,795,642,200	
R2048 On 28/02/2048 Spot Bond			12.73000	72.21763	12.68000	72.46891			949,468,788,884,000.00	2,588,332,190,800	1,944,154,226,700	
Total R2048 SPOT									19,468,788,884,000.00	588,332,190,800	344,154,226,700	
Total For R2048									19,468,788,884,000.00	588,332,190,800	344,154,226,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2053 On 31/03/2053 Spot Bond			12.68000	93.60135	12.68000	93.56991		814,229,277,272,000.00	64,213,665,400	120,717,150,00	
Total R2053 SPOT								14,229,277,272,000.00	64,213,665,400	120,717,150,00	
Total For R2053								14,229,277,272,000.00	64,213,665,400	120,717,150,00	
R209 On 31/03/2036 Spot Bond			12.38500	61.95981	12.32500	62.20948		975,422,098,350,500.00	805,443,851,300	839,383,666,30	
Total R209 SPOT								5,422,098,350,500.00	805,443,851,300	339,383,666,30	
Total For R209								5,422,098,350,500.00	805,443,851,300	339,383,666,30	
R210 On 31/03/2028 Spot Bond			4.04000	222.80913	4.07500	222.38319		100,510,917,600,000.00	24,878,940,000	202,146,783,20	
Total R210 SPOT								10,510,917,600,000.00	24,878,940,000	202,146,783,20	
Total For R210								10,510,917,600,000.00	24,878,940,000	202,146,783,20	
R213 On 28/02/2031 Spot Bond			11.64000	78.30502	11.62000	78.36578		724,973,866,136,000.00	921,389,507,400	1,052,855,439,70	
Total R213 SPOT								14,973,866,136,000.00	921,389,507,400	1,052,855,439,70	
Total For R213								14,973,866,136,000.00	921,389,507,400	1,052,855,439,70	
R214 On 28/02/2041 Spot Bond			12.63000	58.46818	12.58000	58.67618		460,551,866,852,000.00	590,700,860,400	654,438,303,60	
Total R214 SPOT								10,551,866,852,000.00	590,700,860,400	654,438,303,60	
Total For R214								10,551,866,852,000.00	590,700,860,400	654,438,303,60	
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.32606		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.63140		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	
Total For RDFB17								0.00	0	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.89726		0.00	0	0	
Total RDFB18 SPOT								0.00	0	0	
Total For RDFB18								0.00	0	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.88438		0.00	0	0	
Total RDFB20 SPOT								0.00	0	0	
Total For RDFB20								0.00	0	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.93534		0.00	0	0	
Total RDFB21 SPOT								0.00	0	0	
Total For RDFB21								0.00	0	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.40972		0.00	0	0	
Total RDFB24 SPOT								0.00	0	0	
Total For RDFB24								0.00	0	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.20678		0.00	0	0	
Total RDFB26 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 Interc
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.40466				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.79744				0.00	200,000,000	100,000,000
Total RDFG01 SPOT										0.00	200,000,000	100,000,000
Total For RDFG01										0.00	200,000,000	100,000,000
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.34724				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.60772				0.00	200,000,000	100,000,000
Total RDFG03 SPOT										0.00	200,000,000	100,000,000
Total For RDFG03										0.00	200,000,000	100,000,000
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.65901				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.88126				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.89784				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.53085				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	102.75176				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.40219				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	100.27060				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.79081				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.68276				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.44937				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.44874				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.58243				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.63855				0.00	200,000,000	100,000,000
Total RES49 SPOT										0.00	200,000,000	100,000,000
Total For RES49										0.00	200,000,000	100,000,000
RES50 On 22/10/2023 Spot Bond					0.00000	101.01297				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.77151				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.64888				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.06893				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.90468				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.73162				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES62 On 13/02/2028 Spot Bond					0.00000	100.24008				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.68722				0.00	200,000,000	100,000,000
Total RES63 SPOT										0.00	200,000,000	100,000,000
Total For RES63										0.00	200,000,000	100,000,000
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.57829				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.57299				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.64545				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.62778				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.72495				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.70728				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.91916				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.90151				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.92497				0.00	0	
Total RN2027 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For RN2027									0.00	0	
RN203 On 17/09/2030 Spot Bond					0.00000	100.09464			0.00	0	
Total RN2030 SPOT									0.00	0	
Total For RN2030									0.00	0	
RW23 On 10/12/2023 Spot Bond			10.90500	103.60887	10.90500	103.57864			0.00	0	
Total RW23 SPOT									0.00	0	
Total For RW23									0.00	0	
RW28 On 10/12/2028 Spot Bond			12.71500	95.04148	12.71500	95.00929			0.00	0	
Total RW28 SPOT									0.00	0	
Total For RW28									0.00	0	
RW31 On 30/06/2031 Spot Bond			12.93000	93.19030	12.93000	93.15823			0.00	0	
Total RW31 SPOT									0.00	0	
Total For RW31									0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.95623			0.00	0	15,600,000.00
Total RWL26 SPOT									0.00	0	15,600,000.00
Total For RWL26									0.00	0	15,600,000.00
RWL28 On 30/06/2028 Spot Bond			11.88500	95.70900	11.88500	95.67865			0.00	0	
Total RWL28 SPOT									0.00	0	
Total For RWL28									0.00	0	
SBK24 On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBN02 On 02/08/2024 Spot Bond					0.00000	100.70728			0.00	0	
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.99713			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			10.36500	99.47801	10.36500	99.45071		24,876,000,000.00		2,400,000	800,000.00
Total SBS20 SPOT								24,876,000,000.00		2,400,000	800,000.00
Total For SBS20								24,876,000,000.00		2,400,000	800,000.00
SBS21 On 15/05/2026 Spot Bond					0.00000	102.53931			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			10.24500	102.51882	10.24500	102.49053			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			10.37500	94.51313	10.37500	94.48672				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.66000	101.57916	10.66000	101.55018				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			10.26500	101.61099	10.26500	101.58336				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			10.26500	101.11516	10.26500	101.08720				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.36500	95.47763	11.36500	95.44849				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			10.30500	101.08031	10.30500	101.05271				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.78500	100.49446	10.78500	100.46578				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.96000	9.96000	9.96000	102.90327				0.00	0	130,000,00
Total SBS51 SPOT										0.00	0	130,000,00
Total For SBS51										0.00	0	130,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	103.76609				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.91574				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.65020				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS58 On 12/06/2027 Spot Bond					0.00000	104.14459				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.90913				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.37010				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.35875				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.69405				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.48384				0.00	0	5,000,000,00
Total SBS67 SPOT										0.00	0	5,000,000,00
Total For SBS67										0.00	0	5,000,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.42014				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	99.76862				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.91903				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.66495				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.18782				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.98283				0.00	0	
Total SBS74 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.34619				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.19349				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.24004				0.00	200,000,000	100,000,000
Total SBS77 SPOT										0.00	200,000,000	100,000,000
Total For SBS77										0.00	200,000,000	100,000,000
SBS78 On 01/12/2025 Spot Bond					0.00000	99.80605				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.38325				0.00	200,000,000	100,000,000
Total SBS79 SPOT										0.00	200,000,000	100,000,000
Total For SBS79										0.00	200,000,000	100,000,000
SBS80 On 03/02/2028 Spot Bond			10.87000	10.87000	10.87000	96.55352				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.90500	335.95734	3.90500	335.84119				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.62000	5.62000	5.62000	232.47097				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.95597				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.34846				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.82700				0.00	4,651,200	201,550,400
Total SBT103 SPOT										0.00	4,651,200	201,550,400
Total For SBT103										0.00	4,651,200	201,550,400
SBT104 On 30/09/2025 Spot Bond					0.00000	105.81513				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT104 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	
SBT105 On 31/12/2026 Spot Bond					0.00000	104.85594				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT106 On 08/04/2027 Spot Bond					0.00000	103.79560				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	103.65367				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	101.92907				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.18178				0.00	560,000,000	140,000,000
Total SBT202 SPOT										0.00	560,000,000	140,000,000
Total For SBT202										0.00	560,000,000	140,000,000
SBT203 On 03/12/2023 Spot Bond			10.86000	99.51891	10.86000	99.49001			2,172,000,000,000.00	0.00	200,000,000	100,000,000
Total SBT203 SPOT									2,172,000,000,000.00	0.00	200,000,000	100,000,000
Total For SBT203									2,172,000,000,000.00	0.00	200,000,000	100,000,000
SBT204 On 16/04/2024 Spot Bond					0.00000	100.99898				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.54429				0.00	200,000,000	100,000,000
Total SBT206 SPOT										0.00	200,000,000	100,000,000
Total For SBT206										0.00	200,000,000	100,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.74614				0.00	2,160,000,000	540,000,000
Total SBT207 SPOT										0.00	2,160,000,000	540,000,000
Total For SBT207										0.00	2,160,000,000	540,000,000
SBT208 On 28/11/2025 Spot Bond					0.00000	102.04289				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	102.53535				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.97376				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.73034				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.92500	92.46918	10.92500	92.44201				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.40857				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.24531				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.24286				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.24991				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.25494				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.25250				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.24766				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.25469				0.00	0	
Total SLRB9 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.25973				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.25849				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.25724				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.26423				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.84230				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.82473				0.00	2,300,000,000	1,700,000,000
Total SNT06 SPOT										0.00	2,300,000,000	1,700,000,000
Total For SNT06										0.00	2,300,000,000	1,700,000,000
SNT07 On 06/04/2028 Spot Bond					0.00000	101.23631				0.00	400,000,000	200,000,000
Total SNT07 SPOT										0.00	400,000,000	200,000,000
Total For SNT07										0.00	400,000,000	200,000,000
SOL01 On 17/10/2025 Spot Bond					0.00000	101.28266				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.58988				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.48986				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.04775				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.04836				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA15 On 21/08/2025 Spot Bond					0.00000	100.04779				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA16 On 21/08/2027 Spot Bond					0.00000	100.04837				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.88119				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	102.29880				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	102.04529				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG009 On 15/10/2024 Spot Bond					0.00000	101.39777				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	100.22944				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	101.24984				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG012 On 29/03/2028 Spot Bond					0.00000	101.33924				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC03 On 12/07/2023 Spot Bond					0.00000	101.03334				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC04 On 29/03/2024 Spot Bond					0.00000	101.25264				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	102.04310				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.13000	5.13000	5.13000	164.75904				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.95000	106.07589	9.95000	106.04761				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			11.11000	80.59363	11.11000	80.56995				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	101.33973				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.52155				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			10.40500	100.84411	10.40500	100.81648				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.72000	114.67927	5.72000	114.63393				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.48773				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.47251				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.62104				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			4.03500	4.03500	4.03500	335.61641				0.00	0	
Total SSN050 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.53500	4.53500	4.53500	166.35313				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.92000	5.92000	5.92000	112.03115				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.10000	5.10000	5.10000	115.93521				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.25500	5.25500	5.25500	211.00095				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.86973				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.87120				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.78713				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.76043				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.48206				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.82737				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.65083				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.10018				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.86790				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.91421				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.49295				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.74500	5.74500	5.74500	230.06553				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.80123				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.15221				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	102.01765				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.87000	84.97186	11.87000	84.94480				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.79954				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.23500	211.26863	5.23500	211.18819				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN10: On 07/12/2033 Spot Bond			5.82000	228.72754	5.82000	228.63671				0.00	0	500,000,00
Total SSN105 SPOT										0.00	0	500,000,00
Total For SSN105										0.00	0	500,000,00
SSN111: On 31/03/2024 Spot Bond					0.00000	94.98520				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/06/2023 Spot Bond					0.00000	101.66929				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.90275				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.00420				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.77281				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.96473				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			8.69500	8.69500	8.69500	99.08147				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16: On 08/06/2023 Spot Bond					0.00000	101.77338				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	97.49204				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	98.82627				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			5.03382	107.53268	5.03382	107.49232				0.00	0	
Total SSN175 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			5.03439	43.65462	5.03439	109.15995				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	101.57601				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.71744				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.14668				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18: On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	101.93894				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	101.59953				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.58873				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.58873				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19 On 20/06/2023 Spot Bond					0.00000	101.46882				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19 On 20/09/2023 Spot Bond					0.00000	101.45109				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19 On 17/11/2023 Spot Bond			5.82500	5.82500	5.82500	99.40216				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19 On 03/08/2023 Spot Bond					0.00000	100.49744				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19 On 17/05/2028 Spot Bond					0.00000	100.18726				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20 On 21/08/2023 Spot Bond					0.00000	100.12701				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20 On 23/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.86000				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	101.27233				0.00	0	2,000,000.00
Total SST202 SPOT										0.00	0	2,000,000.00
Total For SST202										0.00	0	2,000,000.00
SST20 On 03/03/2028 Spot Bond					0.00000	99.68704				0.00	0	150,000.00
Total SST203 SPOT										0.00	0	150,000.00
Total For SST203										0.00	0	150,000.00
STF001 On 01/03/2027 Spot Bond					0.00000	102.00038				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
STF002 On 01/02/2026 Spot Bond					0.00000	99.82155				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.46500	98.34492	10.46500	98.31752				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.10949				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.09780				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.05490				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.11237				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.04886				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.81115				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.04886				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			8.59500	98.51166	8.59500	98.48877				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			9.10500	98.66552	9.10500	98.64125				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.98858				0.00	0	
Total T18A11 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.04832				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.04920				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.04894				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.67500	98.30282	10.67500	98.27458				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.22183				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.28058				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.24999				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	99.84462				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.29496				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS159 On 20/03/2024 Spot Bond					0.00000	101.78002				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.22337				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.02216				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.83009				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.94758				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.22072				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.30688				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.77559				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.84167				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.07835				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.14033				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.52501				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.68513				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS17€ On 13/03/2026 Spot Bond					0.00000	101.65513				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS17€ On 13/03/2028 Spot Bond					0.00000	101.68843				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.04913				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			9.87500	100.57183	9.87500	100.54505				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.04939				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.04924				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			7.14500	99.84722	7.14500	99.82786				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	100.05040				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	100.16758				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	100.05242				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C1 On 21/08/2024 Spot Bond					0.00000	100.05205				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C2 On 21/08/2024 Spot Bond					0.00000	100.05459				0.00	0	
Total TH16C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.05390				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.06340				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.06787				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.06525				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.05115				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.05039				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.05013				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.05299				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.05182				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.05166				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.06232				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.06045				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.05929				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.04607				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.05024				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	99.88088				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.05385				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	100.05282				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.05900				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.05797				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.04621				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	100.04611				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.53500	100.97644	10.53500	100.94827				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL26 On 25/11/2024 Spot Bond					0.00000	101.38891				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.44500	98.79340	10.44500	98.76593				0.00	0	30,000,00
Total TL28 SPOT										0.00	0	30,000,00
Total For TL28										0.00	0	30,000,00
TL29 On 24/04/2025 Spot Bond					0.00000	102.12190				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.32038				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.48093				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.74097				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.96213				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			11.00500	100.40499	11.00500	100.37616				0.00	0	209,500,00
Total TN23 SPOT										0.00	0	209,500,00
Total For TN23										0.00	0	209,500,00
TN23/R On 06/11/2023 Spot Bond			100.00000	72.58679	100.00000	72.45009				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			11.32500	98.94001	11.32500	98.90991			486,680,550,000.00		42,974,000	1,732,235,40
Total TN25 SPOT									486,680,550,000.00		42,974,000	1,732,235,40
Total For TN25									486,680,550,000.00		42,974,000	1,732,235,40
TN25/R On 19/08/2025 Spot Bond			100.00000	26.49697	100.00000	26.43769				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			12.49500	88.22363	12.49500	88.19458			459,905,964,000.00		36,807,200	21,111,869,60
Total TN27 SPOT									459,905,964,000.00		36,807,200	21,111,869,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TN27									459,905,964,000.00	36,807,200	21,111,869,60
TN27/R On 14/11/2027 Spot Bond			100.00000	11.54623	100.00000	11.52082			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN29 On 07/02/2029 Spot Bond			12.13500	95.43526	12.13500	95.40421			0.00	0	
Total TN29 SPOT									0.00	0	
Total For TN29									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.78500	90.58285	12.78500	90.55218			0.00	0	2,100,000,00
Total TN30 SPOT									0.00	0	2,100,000,00
Total For TN30									0.00	0	2,100,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.02643	8.00000	115.00178			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			13.49700	91.33281	13.49700	91.29986			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.75000	81.66424	13.75000	81.63458		351,683,750,000.00		25,577,000	639,073,90
Total TN40 SPOT								351,683,750,000.00		25,577,000	639,073,90
Total For TN40								351,683,750,000.00		25,577,000	639,073,90
TN40/R On 09/10/2040 Spot Bond			10.75000	101.32473	10.75000	101.29574			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	100.38360			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.45553			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.22000	102.80761	6.22000	102.23567			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.70255			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.56253			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.58179				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.60830				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			8.99500	99.60492	8.99500	99.58085				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.08207				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			11.00500	99.57345	11.00500	99.54430				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	101.08207				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			10.00500	99.82452	10.00500	99.79789				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.27859				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.46776				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.70723				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.65424				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA5C On 20/06/2026 Spot Bond					0.00000	101.99846				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.99846				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.92695				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.35905				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.93283				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.70149				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.11918				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	99.89558				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.79386				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.43734				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.68736				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.23583				0.00	0	
Total TWC441 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.94595				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.93147				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.60092				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
UG26 On 09/03/2026 Spot Bond			12.29500	100.05651	12.29500	100.02407				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.23698				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.20238				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.24058				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.25610				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0' On 15/05/2024 Spot Bond					0.00000	100.23577				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.25969				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			11.32500	11.32500	11.32500	97.55387				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	100.45603				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	100.50120				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.25969				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.26544				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.52126				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.29077				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.29554				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.28838				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.56878				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.00444				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.93084				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.72756				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
VKE19 On 27/08/2025 Spot Bond					0.00000	100.23713			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.18051			0.00	0	2,000,000,00
Total VKE20 SPOT									0.00	0	2,000,000,00
Total For VKE20									0.00	0	2,000,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	101.58334			0.00	0	31,000,00
Total WHL03 SPOT									0.00	0	31,000,00
Total For WHL03									0.00	0	31,000,00
Total for SPOT									2.63e+017	154,714,436,500	449,797,658,30
Total for SPOT :									2.63e+017	154,714,436,500	449,797,658,30
Total Futures									2.63e+017	154,714,453,826	449,798,940,95
Total Options									8 554 650.00	5,000	126,55
Grand Total:									2.63e+017	154,714,458,826	449,799,067,54