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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 04/05/2023 Bond Future			12.01607	74.74653	12.19038	73.92647			0.00	0	
ES33 On 03/08/2023 Bond Future			12.16533	76.23775	12.34718	75.40052			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.31784	73.99963	12.50700	73.14750			0.00	0	
ES33 On 01/02/2024 Bond Future			12.46947	75.56644	12.66588	74.70079			0.00	0	
ES33 On 02/05/2024 Bond Future			12.64282	73.29798	12.85198	72.39770			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 04/05/2023 Bond Future			12.33599	72.43348	12.50524	71.49865			0.00	0	
ES42 On 03/08/2023 Bond Future			12.47033	73.87882	12.64636	72.92422			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.60698	71.12469	12.78965	70.15280			0.00	0	
ES42 On 01/02/2024 Bond Future			12.73611	72.63120	12.92504	71.64316			0.00	0	
ES42 On 02/05/2024 Bond Future			12.88742	69.83637	13.08748	68.81158			0.00	0	
Total ES42 Future									0.00	0	4,00
Total For ES42									0.00	0	4,00
I2025 On 04/05/2023 Bond Future			169.12454	169.12454	169.18158	169.18158			0.00	0	5,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	03/08/2023	Bond Future			170.76602	170.76602	170.82359	170.82359			0.00	0	2'
I2025	On	02/11/2023	Bond Future			174.25207	174.25207	174.31608	174.31608			0.00	0	
I2025	On	01/02/2024	Bond Future			176.16366	176.16366	176.23984	176.23984			0.00	0	
I2025	On	02/05/2024	Bond Future			179.72684	179.72684	179.76473	179.76473			0.00	0	
Total I2025 Future												0.00	0	5,55
Total For I2025												0.00	0	5,55
I2029	On	04/05/2023	Bond Future			121.39539	121.39539	121.13647	121.13647			0.00	0	2,1'
I2029	On	03/08/2023	Bond Future			123.81738	123.81738	123.55177	123.55177			0.00	0	7,2'
I2029	On	02/11/2023	Bond Future			125.02506	125.02506	124.75838	124.75838			0.00	0	
I2029	On	01/02/2024	Bond Future			127.67112	127.67112	127.40654	127.40654			0.00	0	
I2029	On	02/05/2024	Bond Future			128.90355	128.90355	128.60481	128.60481			0.00	0	
Total I2029 Future												0.00	0	2,84
Total For I2029												0.00	0	2,84
I2033	On	04/05/2023	Bond Future			115.44795	115.44795	115.45985	115.45985			0.00	0	1,5'
I2033	On	03/08/2023	Bond Future			117.75120	117.75120	117.76199	117.76199			0.00	0	6,1'
I2033	On	02/11/2023	Bond Future			118.74546	118.74546	118.76107	118.76107			0.00	0	
I2033	On	01/02/2024	Bond Future			121.25859	121.25859	121.28192	121.28192			0.00	0	
I2033	On	02/05/2024	Bond Future			122.26689	122.26689	122.26342	122.26342			0.00	0	
Total I2033 Future												0.00	0	7,66
Total For I2033												0.00	0	7,66
I2038	On	04/05/2023	Bond Future			128.53946	128.53946	128.70644	128.70644			0.00	0	4,6'
I2038	On	03/08/2023	Bond Future			129.15463	129.15463	129.32495	129.32495			0.00	0	
I2038	On	02/11/2023	Bond Future			131.79115	131.79115	131.96906	131.96906			0.00	0	
I2038	On	01/02/2024	Bond Future			132.58235	132.58235	132.77197	132.77197			0.00	0	
I2038	On	02/05/2024	Bond Future			135.26330	135.26330	135.42663	135.42663			0.00	0	
Total I2038 Future												0.00	0	4,62
Total For I2038												0.00	0	4,62
I2046	On	04/05/2023	Bond Future			112.07792	112.07792	113.07976	113.07976			0.00	0	17,3'
I2046	On	03/08/2023	Bond Future			114.31406	114.31406	115.33445	115.33445			0.00	0	
I2046	On	02/11/2023	Bond Future			114.57354	114.57354	115.61920	115.61920			0.00	0	
I2046	On	01/02/2024	Bond Future			116.99875	116.99875	118.07367	118.07367			0.00	0	
I2046	On	02/05/2024	Bond Future			117.24317	117.24317	118.31293	118.31293			0.00	0	
Total I2046 Future												0.00	0	17,30
Total For I2046												0.00	0	17,30
I2050	On	04/05/2023	Bond Future			115.33876	115.33876	115.45197	115.45197			0.00	0	13,3'
I2050	On	03/08/2023	Bond Future			115.46909	115.46909	115.58426	115.58426			0.00	0	
I2050	On	02/11/2023	Bond Future			117.82619	117.82619	117.94739	117.94739			0.00	0	
I2050	On	01/02/2024	Bond Future			118.09430	118.09430	118.22521	118.22521			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	02/05/2024	Bond Future			120.48192	120.48192	120.58877	120.58877			0.00	0	
Total I2050 Future												0.00	0	13,31
Total For I2050												0.00	0	13,31
R186	On	04/05/2023	Bond Future			8.59544	109.80616	8.62843	109.70177		4.27	2,525,541.68	23	96,44
R186	On	03/08/2023	Bond Future			8.64933	106.66585	8.68573	106.55794		4.56	0.00	0	
R186	On	02/11/2023	Bond Future			8.69144	108.81875	8.73010	108.71189		4.27	0.00	0	1,16
R186	On	01/02/2024	Bond Future			8.70915	105.79205	8.74913	105.68955		4.05	0.00	0	
R186	On	02/05/2024	Bond Future			8.77388	107.90551	8.82883	107.77602		3.64	0.00	0	
Total R186 Future												2,525,541.68	23	97,60
R186	On	04/05/2023	Bond Future	8.82	Put			555.66000	0.55566	475,690	4.33	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Call			1,179.95000	1.17995	1,205,170	4.34	0.00	0	
R186	On	04/05/2023	Bond Future	8.83	Put			544.94000	0.54494	465,770	4.34	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Call			1,200.78000	1.20078	1,226,960	4.35	0.00	0	
R186	On	04/05/2023	Bond Future	8.84	Put			534.40000	0.53440	456,190	4.35	0.00	0	
R186	On	04/05/2023	Bond Future		Call			0.00000	0.00000	9,806,160	4.14	0.00	0	
R186	On	04/05/2023	Bond Future		Put			0.00000	0.00000	0,000	4.14	0.00	0	
R186	On	04/05/2023	Bond Future	8.36	Call			413.56000	0.41356	408,480	3.99	0.00	0	20
R186	On	04/05/2023	Bond Future	8.36	Put			1,266.68000	1.26668	1,157,210	3.99	0.00	0	20
R186	On	04/05/2023	Bond Future	8.82	Call			1,159.28000	1.15928	1,183,700	4.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			3,410.03000	3.41003	3,504,870	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			344.09000	0.34409	331,020	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			3,434.11000	3.43411	3,529,120	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			339.63000	0.33963	326,730	5.06	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			3,385.81000	3.38581	3,480,490	5.05	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			348.42000	0.34842	335,190	5.05	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			851.77000	0.85177	834,100	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,674.51000	2.67451	2,763,890	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			844.40000	0.84440	826,920	4.59	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			2,197.71000	2.19771	2,281,930	4.46	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.15	Put			1,045.84000	1.04584	1,023,200	4.46	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,886.09000	4.88609	4,988,730	5.12	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			345.99000	0.34599	341,770	5.12	0.00	0	1,70
R186	On	02/11/2023	Bond Future	9.38	Call			2,635.25000	2.63525	2,724,260	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			859.19000	0.85919	841,340	4.58	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,654.86000	2.65486	2,744,050	4.58	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,881.16000	2.88116	2,993,930	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			929.48000	0.92948	939,750	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,844.30000	2.84430	2,956,910	4.44	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			942.67000	0.94267	952,780	4.44	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
R186	On	01/02/2024	Bond Future	9.51	Call			2,862.71000	2.86271	2,975,400	4.45	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			936.05000	0.93605	946,240	4.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,715.97000	2.71597	2,661,340	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			749.25000	0.74925	824,520	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,700.28000	2.70028	2,646,060	3.35	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			732.45000	0.73245	806,900	3.34	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,731.72000	2.73172	2,676,680	3.34	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			740.82000	0.74082	815,680	3.35	0.00	0	
Total R186 Option												0.00	0	3,83
Total For R186												2,525,541.68	23	101,43
R197	On	04/05/2023	Bond Future			335.84716	335.84716	335.89136	335.89136			0.00	0	30
R197	On	03/08/2023	Bond Future			333.51015	333.51015	333.55332	333.55332			0.00	0	
R197	On	02/11/2023	Bond Future			340.31860	340.31860	340.37289	340.37289			0.00	0	
Total R197 Future												0.00	0	30
Total For R197												0.00	0	30
R202	On	04/05/2023	Bond Future			251.71918	251.71918	251.74501	251.74501			0.00	0	4,96
R202	On	03/08/2023	Bond Future			251.94109	251.94109	251.96560	251.96560			0.00	0	46
R202	On	02/11/2023	Bond Future			257.08429	257.08429	257.11699	257.11699			0.00	0	
R202	On	01/02/2024	Bond Future			257.60437	257.60437	257.65385	257.65385			0.00	0	
R202	On	02/05/2024	Bond Future			262.81342	262.81342	262.80537	262.80537			0.00	0	
Total R202 Future												0.00	0	5,42
Total For R202												0.00	0	5,42
R2030	On	04/05/2023	Bond Future			10.20640	91.58670	10.24113	91.43197		8.32	0.00	0	85,79
R2030	On	03/08/2023	Bond Future			10.32423	89.38475	10.36104	89.22597		8.83	0.00	0	11,93
R2030	On	02/11/2023	Bond Future			10.43112	91.18893	10.46923	91.02961		8.39	0.00	0	12
R2030	On	01/02/2024	Bond Future			10.53264	89.09360	10.57146	88.93659		8.25	0.00	0	
R2030	On	02/05/2024	Bond Future			10.66938	90.87309	10.71581	90.69187		7.73	0.00	0	
Total R2030 Future												0.00	0	97,75
R2030	On	04/05/2023	Bond Future	12.57	Call			9,656.64000	9.65664	9,811,550	11.40	0.00	0	
R2030	On	04/05/2023	Bond Future	11.62	Call			5,976.32000	5.97632	6,127,260	10.47	0.00	0	
R2030	On	04/05/2023	Bond Future	9.67	Put			2,886.63000	2.88663	2,748,250	7.49	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Call			7,613.61000	7.61361	7,767,780	11.09	0.00	0	
R2030	On	04/05/2023	Bond Future	12.04	Put			41.70000	0.04170	41,140	11.09	0.00	0	1,06
R2030	On	04/05/2023	Bond Future	12.50	Call			9,389.12000	9.38912	9,544,020	11.40	0.00	0	
R2030	On	04/05/2023	Bond Future	12.50	Put			13.13000	0.01313	13,300	11.40	0.00	0	41
R2030	On	04/05/2023	Bond Future	10.54	Call			2,074.48000	2.07448	2,179,080	8.80	0.00	0	
R2030	On	04/05/2023	Bond Future	12.57	Put			10.59000	0.01059	10,770	11.40	0.00	0	35
R2030	On	04/05/2023	Bond Future	10.65	Call			2,419.11000	2.41911	2,533,170	8.98	0.00	0	35

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2030 On 04/05/2023 Bond Future	10.65	Put			622.61000	0.62261	581,940	8.98		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Call			4,895.63000	4.89563	5,041,660	10.06		0.00	0	
R2030 On 04/05/2023 Bond Future	11.34	Put			169.71000	0.16971	161,010	10.06		0.00	0	1%
R2030 On 04/05/2023 Bond Future	10.42	Call			1,722.93000	1.72293	1,816,230	8.60		0.00	0	4%
R2030 On 04/05/2023 Bond Future	11.62	Put			97.13000	0.09713	93,340	10.47		0.00	0	3%
R2030 On 04/05/2023 Bond Future	10.52	Call			2,013.98000	2.01398	2,116,920	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.52	Put			783.69000	0.78369	731,900	8.76		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Call			2,044.14000	2.04414	2,147,910	8.78		0.00	0	
R2030 On 04/05/2023 Bond Future	10.53	Put			770.13000	0.77013	719,170	8.78		0.00	0	
R2030 On 04/05/2023 Bond Future	10.42	Put			931.34000	0.93134	869,910	8.60		0.00	0	
R2030 On 04/05/2023 Bond Future	10.54	Put			756.78000	0.75678	706,650	8.80		0.00	0	
R2030 On 04/05/2023 Bond Future	9.78	Call			415.87000	0.41587	440,900	7.61		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.78	Put			2,498.13000	2.49813	2,368,430	7.61		0.00	0	
R2030 On 04/05/2023 Bond Future	10.00	Call			745.71000	0.74571	793,340	7.93		0.00	0	1.0%
R2030 On 04/05/2023 Bond Future	10.00	Put			1,827.01000	1.82701	1,719,910	7.93		0.00	0	
R2030 On 04/05/2023 Bond Future	9.03	Call			26.47000	0.02647	25,300	7.11		0.00	0	3%
R2030 On 04/05/2023 Bond Future	9.03	Put			5,627.42000	5.62742	5,471,520	7.11		0.00	0	
R2030 On 04/05/2023 Bond Future	9.58	Call			222.99000	0.22299	233,580	7.39		0.00	0	1%
R2030 On 04/05/2023 Bond Future	9.58	Put			3,227.33000	3.22733	3,083,190	7.39		0.00	0	
R2030 On 04/05/2023 Bond Future	9.67	Call			298.67000	0.29867	315,020	7.49		0.00	0	4%
R2030 On 03/08/2023 Bond Future	12.59	Put			153.84000	0.15384	153,100	10.74		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Call			2,120.68000	2.12068	2,228,210	8.94		0.00	0	1.0%
R2030 On 03/08/2023 Bond Future	10.40	Put			1,953.00000	1.95300	1,901,750	8.94		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Call			2,746.61000	2.74661	2,865,860	9.15		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.36	Call			4,882.60000	4.88260	5,026,290	9.84		0.00	0	
R2030 On 03/08/2023 Bond Future	10.65	Put			1,512.41000	1.51241	1,472,880	9.15		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			4,817.11000	4.81711	4,960,390	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Put			721.84000	0.72184	706,340	9.82		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Put			706.17000	0.70617	691,080	9.84		0.00	0	
R2030 On 03/08/2023 Bond Future	12.59	Call			9,138.44000	9.13844	9,296,480	10.74		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Call			10,198.09000	10.19809	10,356,860	10.74		0.00	0	
R2030 On 03/08/2023 Bond Future	12.89	Put			93.61000	0.09361	93,600	10.74		0.00	0	3%
R2030 On 03/08/2023 Bond Future	11.35	Call			4,849.82000	4.84982	4,993,310	9.83		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			713.96000	0.71396	698,670	9.83		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,357.08000	3.35708	3,431,390	8.64		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,907.26000	1.90726	1,822,250	8.64		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			953.95000	0.95395	1,010,280	7.99		0.00	0	8%
R2030 On 02/11/2023 Bond Future	9.57	Put			4,810.48000	4.81048	4,707,490	7.99		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,693.86000	1.69386	1,751,650	8.14		0.00	0	8%
R2030 On 02/11/2023 Bond Future	11.57	Put			1,049.47000	1.04947	990,400	9.28		0.00	0	8%

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030	On	02/11/2023	Bond Future	10.80	Call		3,305.29000	3.30529	3,378,770	8.62	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put		1,937.33000	1.93733	1,851,490	8.62	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Call		3,331.00000	3.33100	3,405,180	8.63	0.00	0	
R2030	On	02/11/2023	Bond Future	10.07	Put		3,380.80000	3.38080	3,279,270	8.14	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put		1,922.10000	1.92210	1,836,960	8.63	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call		5,500.98000	5.50098	5,601,230	9.28	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Put		3,840.02000	3.84002	3,798,050	7.98	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Call		4,607.63000	4.60763	4,764,690	8.89	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put		1,685.38000	1.68538	1,685,430	8.89	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	11.35	Call		4,717.39000	4.71739	4,875,090	8.93	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Call		1,071.29000	1.07129	1,161,670	7.78	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Put		5,235.26000	5.23526	5,168,630	7.78	0.00	0	
R2030	On	01/02/2024	Bond Future	9.93	Call		1,559.06000	1.55906	1,667,510	7.91	0.00	0	1,36
R2030	On	01/02/2024	Bond Future	9.93	Put		4,198.70000	4.19870	4,150,140	7.91	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put		983.59000	0.98359	994,450	9.55	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Call		1,784.75000	1.78475	1,899,790	7.98	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.36	Call		4,744.87000	4.74487	4,902,730	8.94	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put		1,629.17000	1.62917	1,630,020	8.94	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call		4,772.72000	4.77272	4,930,730	8.94	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put		1,618.39000	1.61839	1,619,390	8.94	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Call		6,899.43000	6.89943	7,067,300	9.55	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put		1,640.33000	1.64033	1,641,020	8.93	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		5,044.78000	5.04478	4,928,980	7.24	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,437.70000	1.43770	1,503,870	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		5,016.98000	5.01698	4,901,930	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Call		1,451.29000	1.45129	1,517,860	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,989.63000	4.98963	4,874,980	7.25	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		1,424.54000	1.42454	1,489,960	7.24	0.00	0	
Total R2030 Option											0.00	0	14,80
Total For R2030											0.00	0	112,56
R2032	On	04/05/2023	Bond Future			10.76670	86.68447	10.79145	86.55851	10.43	2,253,796.22	26	184,56
R2032	On	03/08/2023	Bond Future			10.88307	88.39295	10.90913	88.26345	11.00	0.00	0	2,60
R2032	On	02/11/2023	Bond Future			10.99895	86.01722	11.02565	85.88772	10.99	0.00	0	
R2032	On	01/02/2024	Bond Future			11.10787	87.81953	11.13467	87.69262	10.44	0.00	0	
R2032	On	02/05/2024	Bond Future			11.24278	85.41584	11.27522	85.26625	10.37	0.00	0	
Total R2032 Future											2,253,796.22	26	187,15
R2032	On	04/05/2023	Bond Future	9.80	Call		75.46000	0.07546	69,620	8.58	0.00	0	50
R2032	On	04/05/2023	Bond Future	9.80	Put		5,317.46000	5.31746	5,185,660	8.58	0.00	0	
R2032	On	04/05/2023	Bond Future	13.43	Put		7.28000	0.00728	6,990	14.25	0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 04/05/2023 Bond Future	10.89	Call			1,802.08000	1.80208	1,856,030	10.73		0.00	0	
R2032 On 04/05/2023 Bond Future	11.06	Put			994.67000	0.99467	937,160	11.08		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.69	Call			1,248.11000	1.24811	1,284,020	10.30		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Put			4,186.92000	4.18692	4,056,260	8.99		0.00	0	
R2032 On 04/05/2023 Bond Future	11.37	Call			3,470.39000	3.47039	3,560,600	11.72		0.00	0	4:
R2032 On 04/05/2023 Bond Future	11.37	Put			594.26000	0.59426	558,510	11.72		0.00	0	
R2032 On 04/05/2023 Bond Future	13.43	Call			12,139.62000	12.13962	12,265,290	14.25		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Put			1,323.33000	1.32333	1,250,510	10.71		0.00	0	
R2032 On 04/05/2023 Bond Future	10.30	Call			481.53000	0.48153	486,770	9.48		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.89	Put			1,302.95000	1.30295	1,230,940	10.73		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Call			2,147.14000	2.14714	2,210,660	10.96		0.00	0	
R2032 On 04/05/2023 Bond Future	11.00	Put			1,095.40000	1.09540	1,032,960	10.96		0.00	0	13,0:
R2032 On 04/05/2023 Bond Future	11.06	Call			2,345.85000	2.34585	2,414,300	11.08		0.00	0	
R2032 On 04/05/2023 Bond Future	10.62	Call			1,079.06000	1.07906	1,108,540	10.16		0.00	0	4:
R2032 On 04/05/2023 Bond Future	10.62	Put			1,956.64000	1.95664	1,860,160	10.16		0.00	0	
R2032 On 04/05/2023 Bond Future	10.69	Put			1,765.97000	1.76597	1,675,920	10.30		0.00	0	5:
R2032 On 04/05/2023 Bond Future	10.87	Call			1,742.27000	1.74227	1,794,470	10.68		0.00	0	
R2032 On 04/05/2023 Bond Future	10.87	Put			1,344.12000	1.34412	1,270,360	10.68		0.00	0	
R2032 On 04/05/2023 Bond Future	10.88	Call			1,771.99000	1.77199	1,825,130	10.71		0.00	0	
R2032 On 04/05/2023 Bond Future	9.85	Call			94.80000	0.09480	88,790	8.67		0.00	0	6,5:
R2032 On 04/05/2023 Bond Future	9.85	Put			5,062.54000	5.06254	4,930,570	8.67		0.00	0	
R2032 On 04/05/2023 Bond Future	10.03	Call			197.62000	0.19762	192,920	8.99		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.30	Put			3,028.92000	3.02892	2,908,200	9.48		0.00	0	
R2032 On 04/05/2023 Bond Future	10.53	Call			881.49000	0.88149	903,120	9.96		0.00	0	7:
R2032 On 04/05/2023 Bond Future	10.53	Put			2,224.48000	2.22448	2,120,150	9.96		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			5,218.49000	5.21849	5,272,000	11.87		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,128.25000	1.12825	1,052,260	11.87		0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Call			401.35000	0.40135	435,430	10.40		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	11.90	Put			982.04000	0.98204	912,770	12.03		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			1,203.29000	1.20329	1,221,530	10.43		0.00	0	1,5:
R2032 On 03/08/2023 Bond Future	9.60	Put			7,237.84000	7.23784	7,142,420	10.40		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Put			4,298.88000	4.29888	4,187,620	10.43		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Call			5,183.05000	5.18305	5,236,110	11.86		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			1,139.36000	1.13936	1,062,920	11.86		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			5,253.82000	5.25382	5,307,780	11.88		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,117.06000	1.11706	1,041,520	11.88		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			5,720.34000	5.72034	5,780,570	12.03		0.00	0	5,0:
R2032 On 02/11/2023 Bond Future	11.24	Call			3,638.95000	3.63895	3,742,530	11.23		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,608.55000	2.60855	2,582,630	11.23		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			3,582.60000	3.58260	3,685,650	11.21		0.00	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
R2032	On	02/11/2023	Bond Future	11.22	Put		2,647.65000	2.64765	2,621,200	11.21	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call		3,610.73000	3.61073	3,714,040	11.22	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		2,628.04000	2.62804	2,601,850	11.22	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call		5,514.46000	5.51446	5,518,990	10.97	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		2,306.37000	2.30637	2,183,990	10.97	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call		5,544.95000	5.54495	5,550,160	10.98	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put		2,291.89000	2.29189	2,170,190	10.98	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		1,330.97000	1.33097	1,362,180	9.86	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put		2,277.80000	2.27780	2,156,170	10.99	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Call		8,070.10000	8.07010	8,105,280	11.73	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put		1,407.32000	1.40732	1,315,590	11.73	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Call		2,652.09000	2.65209	2,639,480	10.07	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put		6,876.11000	6.87611	6,780,410	9.86	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put		4,449.05000	4.44905	4,309,530	10.07	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call		5,575.80000	5.57580	5,581,080	10.99	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		2,226.77000	2.22677	2,304,000	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		5,654.56000	5.65456	5,582,200	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		2,244.50000	2.24450	2,322,060	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		5,623.82000	5.62382	5,551,790	9.91	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		2,208.77000	2.20877	2,285,660	9.90	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		5,685.08000	5.68508	5,612,380	9.90	0.00	0	
Total R2032 Option											0.00	0	35,95
Total For R2032											2,253,796.22	26	223,14
R2035	On	04/05/2023	Bond Future			11.21981	86.51828	11.25497	86.31631	12.95	2,768,584.96	32	158,80
R2035	On	03/08/2023	Bond Future			11.33656	88.22337	11.37330	88.01648	13.45	0.00	0	6,70
R2035	On	02/11/2023	Bond Future			11.45572	85.49966	11.49349	85.29113	13.44	0.00	0	
R2035	On	01/02/2024	Bond Future			11.57258	87.29089	11.61094	87.08331	12.94	0.00	0	
R2035	On	02/05/2024	Bond Future			11.70218	84.52938	11.74589	84.29773	12.55	0.00	0	
Total R2035 Future											2,768,584.96	32	165,55
R2035	On	04/05/2023	Bond Future	9.85	Call		43.06000	0.04306	45,260	11.71	0.00	0	30
R2035	On	04/05/2023	Bond Future	11.87	Call		4,131.73000	4.13173	4,269,450	13.93	0.00	0	
R2035	On	04/05/2023	Bond Future	11.21	Call		1,730.43000	1.73043	1,806,100	12.89	0.00	0	
R2035	On	04/05/2023	Bond Future	10.55	Put		4,594.71000	4.59471	4,415,020	12.02	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Call		10,153.65000	10.15365	10,346,560	15.93	0.00	0	
R2035	On	04/05/2023	Bond Future	13.18	Put		63.57000	0.06357	54,510	15.93	0.00	0	40
R2035	On	04/05/2023	Bond Future	11.80	Call		3,839.79000	3.83979	3,971,960	13.82	0.00	0	
R2035	On	04/05/2023	Bond Future	11.80	Put		794.08000	0.79408	724,280	13.82	0.00	0	1,00
R2035	On	04/05/2023	Bond Future	11.05	Call		1,299.91000	1.29991	1,360,050	12.65	0.00	0	70
R2035	On	04/05/2023	Bond Future	11.87	Put		706.18000	0.70618	641,930	13.93	0.00	0	70

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035 On 04/05/2023 Bond Future	12.46	Call			6,777.82000	6.77782	6,950,840	14.85		0.00	0	
R2035 On 04/05/2023 Bond Future	12.46	Put			248.87000	0.24887	219,920	14.85		0.00	0	38
R2035 On 04/05/2023 Bond Future	11.20	Call			1,701.50000	1.70150	1,776,190	12.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.20	Put			2,017.57000	2.01757	1,890,290	12.88		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Put			2,105.57000	2.10557	1,975,330	12.83		0.00	0	
R2035 On 04/05/2023 Bond Future	11.21	Put			1,988.88000	1.98888	1,862,580	12.89		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Call			1,759.61000	1.75961	1,836,270	12.91		0.00	0	
R2035 On 04/05/2023 Bond Future	11.22	Put			1,960.49000	1.96049	1,835,180	12.91		0.00	0	
R2035 On 04/05/2023 Bond Future	10.60	Call			470.82000	0.47082	496,090	12.08		0.00	0	38
R2035 On 04/05/2023 Bond Future	10.60	Put			4,347.61000	4.34761	4,170,910	12.08		0.00	0	
R2035 On 04/05/2023 Bond Future	9.85	Put			8,671.27000	8.67127	8,471,500	11.71		0.00	0	
R2035 On 04/05/2023 Bond Future	10.42	Call			283.77000	0.28377	299,360	11.88		0.00	0	48
R2035 On 04/05/2023 Bond Future	10.42	Put			5,269.57000	5.26957	5,083,190	11.88		0.00	0	
R2035 On 04/05/2023 Bond Future	10.55	Call			411.80000	0.41180	434,080	12.02		0.00	0	71
R2035 On 04/05/2023 Bond Future	11.05	Put			2,487.00000	2.48700	2,345,170	12.65		0.00	0	
R2035 On 04/05/2023 Bond Future	11.17	Call			1,616.30000	1.61630	1,688,030	12.83		0.00	0	48
R2035 On 03/08/2023 Bond Future	11.99	Call			5,186.06000	5.18606	5,322,680	14.45		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,817.68000	1.81768	1,747,410	14.45		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			5,222.94000	5.22294	5,360,230	14.47		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,801.53000	1.80153	1,731,930	14.47		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			5,149.06000	5.14906	5,285,400	14.44		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,833.76000	1.83376	1,763,210	14.44		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			1,643.24000	1.64324	1,714,310	12.64		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,658.07000	6.65807	6,520,610	12.64		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			2,710.06000	2.71006	2,808,620	13.04		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			3,946.67000	3.94667	3,852,890	13.34		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			3,513.05000	3.51305	3,628,290	13.35		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			4,804.57000	4.80457	4,694,600	13.04		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,919.47000	3.91947	3,826,180	13.35		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Call			3,541.75000	3.54175	3,657,480	13.36		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,892.70000	3.89270	3,799,900	13.36		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			8,463.04000	8.46304	8,636,590	15.09		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,434.05000	1.43405	1,399,070	15.09		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			3,484.74000	3.48474	3,599,490	13.34		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,092.88000	3.09288	3,008,060	13.66		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			2,012.17000	2.01217	2,065,630	12.30		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			7,614.69000	7.61469	7,460,570	12.30		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			3,054.64000	3.05464	3,130,630	12.62		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			6,124.97000	6.12497	6,247,010	13.64		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,128.84000	3.12884	3,043,300	13.64		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 01/02/2024 Bond Future	12.19	Call			6,158.22000	6.15822	6,280,630	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			5,766.86000	5.76686	5,635,270	12.62		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,110.80000	3.11080	3,025,630	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			6,191.53000	6.19153	6,314,290	13.66		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			10,686.52000	10.68652	10,848,030	15.01		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,485.95000	1.48595	1,439,880	15.01		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.21	Put			6,081.16000	6.08116	5,943,470	12.12		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			3,132.44000	3.13244	3,225,510	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,147.09000	6.14709	6,008,510	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			3,154.80000	3.15480	3,248,310	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,113.88000	6.11388	5,975,740	12.11		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			3,177.59000	3.17759	3,271,550	12.12		0.00	0	
Total R2035 Option										0.00	0	8,36
Total For R2035										2,768,584.96	32	173,97
R2037 On 04/05/2023 Bond Future			11.45972	82.03751	11.51046	81.74404		13.94		0.00	0	63,17
R2037 On 03/08/2023 Bond Future			11.58323	79.39700	11.63614	79.09676		15.27		0.00	0	74,07
R2037 On 02/11/2023 Bond Future			11.69683	80.99963	11.75132	80.69568		14.52		0.00	0	
R2037 On 01/02/2024 Bond Future			11.80752	78.44068	11.86322	78.13538		14.52		0.00	0	
R2037 On 02/05/2024 Bond Future			11.93945	80.00657	12.00085	79.67639		13.46		0.00	0	
Total R2037 Future										0.00	0	137,24
R2037 On 04/05/2023 Bond Future	11.30	Put			2,544.94000	2.54494	2,350,770	13.61		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Call			3,411.72000	3.41172	3,599,280	14.69		0.00	0	
R2037 On 04/05/2023 Bond Future	11.94	Put			989.73000	0.98973	883,820	14.69		0.00	0	70
R2037 On 04/05/2023 Bond Future	13.73	Call			11,453.34000	11.45334	11,739,880	17.26		0.00	0	
R2037 On 04/05/2023 Bond Future	13.73	Put			36.05000	0.03605	29,120	17.26		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.31	Call			1,342.33000	1.34233	1,443,040	13.63		0.00	0	
R2037 On 04/05/2023 Bond Future	11.30	Call			1,317.21000	1.31721	1,416,510	13.61		0.00	0	
R2037 On 04/05/2023 Bond Future	11.31	Put			2,511.10000	2.51110	2,318,340	13.63		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Call			1,367.60000	1.36760	1,469,710	13.64		0.00	0	
R2037 On 04/05/2023 Bond Future	11.32	Put			2,477.47000	2.47747	2,286,110	13.64		0.00	0	
R2037 On 04/05/2023 Bond Future	11.78	Call			2,804.97000	2.80497	2,971,530	14.41		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.78	Put			1,272.27000	1.27227	1,145,360	14.41		0.00	0	
R2037 On 04/05/2023 Bond Future	10.95	Call			619.40000	0.61940	673,910	13.10		0.00	0	70
R2037 On 04/05/2023 Bond Future	10.95	Put			3,951.14000	3.95114	3,712,180	13.10		0.00	0	
R2037 On 04/05/2023 Bond Future	11.03	Call			748.45000	0.74845	812,220	13.21		0.00	0	40
R2037 On 04/05/2023 Bond Future	11.03	Put			3,592.28000	3.59228	3,362,580	13.21		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,024.22000	2.02422	1,918,130	15.84		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			4,729.75000	4.72975	4,924,630	15.85		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,006.24000	2.00624	1,900,880	15.85		0.00	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
R2037	On	03/08/2023	Bond Future	10.30	Call			548.10000	0.54810	589,530	14.03	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put			8,669.69000	8.66969	8,410,880	14.03	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call			4,765.64000	4.76564	4,961,420	15.87	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Put			1,988.42000	1.98842	1,883,960	15.87	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call			1,498.29000	1.49829	1,590,790	14.31	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	11.00	Put			5,221.47000	5.22147	5,013,730	14.31	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call			4,693.96000	4.69396	4,888,110	15.84	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put			4,308.46000	4.30846	4,161,430	14.30	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call			3,235.31000	3.23531	3,390,500	14.28	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put			4,366.88000	4.36688	4,218,120	14.28	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call			3,262.92000	3.26292	3,418,840	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put			4,337.72000	4.33772	4,189,690	14.29	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call			3,290.37000	3.29037	3,447,290	14.30	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put			3,437.62000	3.43762	3,229,490	15.19	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call			5,909.48000	5.90948	6,007,310	15.20	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put			3,417.92000	3.41792	3,210,450	15.20	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call			5,844.64000	5.84464	5,941,160	15.17	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put			3,457.43000	3.45743	3,248,650	15.17	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call			5,877.03000	5.87703	5,974,200	15.19	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call			3,227.15000	3.22715	3,302,000	12.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put			6,320.32000	6.32032	6,064,990	12.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call			3,250.06000	3.25006	3,325,490	12.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put			6,286.53000	6.28653	6,031,780	12.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call			3,204.67000	3.20467	3,278,930	12.98	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put			6,354.59000	6.35459	6,098,670	12.98	0.00	0	
Total R2037 Option												0.00	0	6,20
Total For R2037												0.00	0	143,45
R2040	On	04/05/2023	Bond Future			11.54709	83.71929	11.59787	83.40268		14.82	0.00	0	51,40
R2040	On	03/08/2023	Bond Future			11.66667	80.86141	11.71956	80.53761		16.27	0.00	0	99,20
R2040	On	02/11/2023	Bond Future			11.77636	82.49364	11.83079	82.16574		15.48	0.00	0	
R2040	On	01/02/2024	Bond Future			11.88314	79.71567	11.93878	79.38594		14.89	0.00	0	
R2040	On	02/05/2024	Bond Future			12.00941	81.30684	12.07048	80.95141		13.71	0.00	0	
Total R2040 Future												0.00	0	150,60
R2040	On	04/05/2023	Bond Future	10.17	Call			45.48000	0.04548	50,630	13.39	0.00	0	30
R2040	On	04/05/2023	Bond Future	10.17	Put			9,735.60000	9.73560	9,424,140	13.39	0.00	0	
R2040	On	04/05/2023	Bond Future	13.45	Put			98.28000	0.09828	82,440	18.27	0.00	0	40
R2040	On	04/05/2023	Bond Future	11.43	Call			1,568.62000	1.56862	1,684,480	14.70	0.00	0	
R2040	On	04/05/2023	Bond Future	12.05	Put			1,059.64000	1.05964	948,940	15.82	0.00	0	60
R2040	On	04/05/2023	Bond Future	11.03	Call			676.08000	0.67608	735,290	14.04	0.00	0	60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2040 On 04/05/2023 Bond Future	10.92	Put			4,903.17000	4.90317	4,633,510	13.89		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Call			7,173.01000	7.17301	7,446,240	17.12		0.00	0	
R2040 On 04/05/2023 Bond Future	12.78	Put			317.75000	0.31775	274,370	17.12		0.00	0	38
R2040 On 04/05/2023 Bond Future	13.45	Call			10,437.58000	10.43758	10,738,350	18.27		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Call			1,540.64000	1.54064	1,654,990	14.68		0.00	0	
R2040 On 04/05/2023 Bond Future	11.42	Put			2,658.16000	2.65816	2,455,900	14.68		0.00	0	
R2040 On 04/05/2023 Bond Future	11.43	Put			2,622.68000	2.62268	2,421,930	14.70		0.00	0	
R2040 On 04/05/2023 Bond Future	11.48	Call			1,713.00000	1.71300	1,836,420	14.79		0.00	0	48
R2040 On 04/05/2023 Bond Future	11.48	Put			2,450.88000	2.45088	2,257,690	14.79		0.00	0	
R2040 On 04/05/2023 Bond Future	12.05	Call			3,795.49000	3.79549	4,001,400	15.82		0.00	0	
R2040 On 04/05/2023 Bond Future	10.73	Call			301.03000	0.30103	330,720	13.66		0.00	0	48
R2040 On 04/05/2023 Bond Future	10.73	Put			5,988.39000	5.98839	5,701,470	13.66		0.00	0	
R2040 On 04/05/2023 Bond Future	10.92	Call			512.62000	0.51262	559,570	13.89		0.00	0	38
R2040 On 04/05/2023 Bond Future	11.03	Put			4,329.45000	4.32945	4,072,050	14.04		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Call			1,512.94000	1.51294	1,625,780	14.67		0.00	0	
R2040 On 04/05/2023 Bond Future	11.41	Put			2,694.01000	2.69401	2,490,240	14.67		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,175.68000	2.17568	2,065,410	17.06		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Call			5,122.23000	5.12223	5,334,250	17.02		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,214.13000	2.21413	2,102,350	17.02		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			5,160.49000	5.16049	5,373,260	17.04		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,194.83000	2.19483	2,083,800	17.04		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			5,198.84000	5.19884	5,412,370	17.06		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			3,453.66000	3.45366	3,623,200	15.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,858.48000	4.85848	4,700,120	15.29		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			3,395.20000	3.39520	3,563,160	15.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,923.56000	4.92356	4,763,620	15.27		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			3,424.51000	3.42451	3,593,260	15.28		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,891.06000	4.89106	4,731,910	15.28		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			3,793.56000	3.79356	3,378,410	15.30		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			6,143.74000	6.14374	6,059,300	15.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,771.45000	3.77145	3,357,280	15.31		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			6,074.99000	6.07499	5,988,590	15.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,815.50000	3.81550	3,399,370	15.29		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			6,109.48000	6.10948	6,024,060	15.30		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			3,793.38000	3.79338	3,639,650	13.34		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,535.85000	6.53585	6,026,690	13.34		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			3,820.06000	3.82006	3,666,830	13.35		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,501.42000	6.50142	5,992,760	13.35		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			3,767.14000	3.76714	3,612,570	13.33		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,570.80000	6.57080	6,060,800	13.33		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R2040 Option										0.00	0	3,95
Total For R2040										0.00	0	154,65
R2044 On 04/05/2023 Bond Future			11.63446	79.92386	11.67501	79.66859		15.93		0.00	0	55,64
R2044 On 03/08/2023 Bond Future			11.75010	77.11648	11.79234	76.85520		17.53		0.00	0	21,47
R2044 On 02/11/2023 Bond Future			11.85605	78.67306	11.89943	78.40883		16.71		0.00	0	
R2044 On 01/02/2024 Bond Future			11.95912	75.94025	12.00330	75.67530		16.11		0.00	0	
R2044 On 02/05/2024 Bond Future			12.08022	77.45598	12.12917	77.16746		14.86		0.00	0	
Total R2044 Future										0.00	0	77,11
R2044 On 04/05/2023 Bond Future	11.41	Call			1,316.06000	1.31606	1,391,660	15.32		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Call			2,348.60000	2.34860	2,465,340	15.93		0.00	0	
R2044 On 04/05/2023 Bond Future	11.75	Put			1,880.18000	1.88018	1,741,650	15.93		0.00	0	4,47
R2044 On 04/05/2023 Bond Future	12.00	Call			3,291.03000	3.29103	3,438,200	16.41		0.00	0	
R2044 On 04/05/2023 Bond Future	12.00	Put			1,294.79000	1.29479	1,186,690	16.41		0.00	0	4,47
R2044 On 04/05/2023 Bond Future	12.25	Call			4,351.05000	4.35105	4,523,870	16.90		0.00	0	
R2044 On 04/05/2023 Bond Future	11.41	Put			3,010.07000	3.01007	2,830,400	15.32		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Call			1,341.72000	1.34172	1,418,480	15.33		0.00	0	
R2044 On 04/05/2023 Bond Future	11.42	Put			2,970.69000	2.97069	2,792,180	15.33		0.00	0	
R2044 On 04/05/2023 Bond Future	11.43	Call			1,367.66000	1.36766	1,445,600	15.35		0.00	0	
R2044 On 04/05/2023 Bond Future	12.25	Put			877.29000	0.87729	794,840	16.90		0.00	0	1,75
R2044 On 04/05/2023 Bond Future	11.43	Put			2,931.68000	2.93168	2,754,350	15.35		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Call			4,204.93000	4.20493	4,354,250	17.96		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,941.72000	2.94172	2,829,760	17.96		0.00	0	4,75
R2044 On 03/08/2023 Bond Future	12.15	Call			4,748.30000	4.74830	4,908,640	18.23		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			2,594.12000	2.59412	2,493,180	18.23		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			4,785.42000	4.78542	4,946,390	18.25		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,572.47000	2.57247	2,472,160	18.25		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			4,822.44000	4.82244	4,984,240	18.27		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,550.80000	2.55080	2,451,320	18.27		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Call			3,357.95000	3.35795	3,489,550	17.53		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			3,619.85000	3.61985	3,490,170	17.53		0.00	0	3,07
R2044 On 02/11/2023 Bond Future	11.56	Put			5,383.67000	5.38367	5,172,640	16.14		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			3,303.32000	3.30332	3,356,860	16.15		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,348.66000	5.34866	5,137,970	16.15		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			3,246.20000	3.24620	3,299,070	16.12		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,418.63000	5.41863	5,207,270	16.12		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			3,274.83000	3.27483	3,328,030	16.14		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			5,862.86000	5.86286	5,720,970	16.47		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,237.98000	4.23798	3,831,140	16.47		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			5,896.45000	5.89645	5,755,640	16.49		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 01/02/2024 Bond Future	12.29	Put			4,213.94000	4.21394	3,808,180	16.49		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			5,829.33000	5.82933	5,686,640	16.46		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,262.16000	4.26216	3,854,520	16.46		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			6,811.16000	6.81116	6,263,550	14.28		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			3,932.56000	3.93256	3,673,110	14.29		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			6,775.44000	6.77544	6,227,470	14.29		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			3,959.45000	3.95945	3,699,320	14.30		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			6,739.89000	6.73989	6,191,240	14.30		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			3,905.76000	3.90576	3,646,670	14.28		0.00	0	
Total R2044 Option										0.00	0	18,47
Total For R2044										0.00	0	95,56
R2048 On 04/05/2023 Bond Future			11.49964	79.21725	11.54519	78.91961		16.64		0.00	0	237,06
R2048 On 03/08/2023 Bond Future			11.60111	80.77844	11.64845	80.47403		17.33		0.00	0	
R2048 On 02/11/2023 Bond Future			11.70342	77.96791	11.75210	77.65972		17.46		0.00	0	
R2048 On 01/02/2024 Bond Future			11.80306	79.60141	11.85276	79.29158		15.91		0.00	0	13,00
R2048 On 02/05/2024 Bond Future			11.91133	76.74950	11.96583	76.41526		15.53		0.00	0	
Total R2048 Future										0.00	0	250,03
R2048 On 04/05/2023 Bond Future	11.33	Call			1,526.22000	1.52622	1,623,300	16.31		0.00	0	
R2048 On 04/05/2023 Bond Future	11.33	Put			2,950.15000	2.95015	2,749,590	16.31		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Call			1,554.56000	1.55456	1,653,030	16.33		0.00	0	
R2048 On 04/05/2023 Bond Future	11.34	Put			2,911.31000	2.91131	2,712,140	16.33		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Call			1,583.07000	1.58307	1,683,060	16.35		0.00	0	
R2048 On 04/05/2023 Bond Future	11.35	Put			2,872.73000	2.87273	2,675,080	16.35		0.00	0	
R2048 On 04/05/2023 Bond Future	10.40	Call			132.38000	0.13238	143,580	15.05		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	10.40	Put			8,268.15000	8.26815	7,981,710	15.05		0.00	0	
R2048 On 04/05/2023 Bond Future	11.10	Call			957.89000	0.95789	1,025,030	15.90		0.00	0	1,50
R2048 On 04/05/2023 Bond Future	11.10	Put			3,955.02000	3.95502	3,724,520	15.90		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			2,539.82000	2.53982	2,342,500	17.92		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			5,319.29000	5.31929	5,427,290	17.94		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,518.70000	2.51870	2,322,290	17.94		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			5,358.50000	5.35850	5,467,420	17.95		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,497.94000	2.49794	2,302,450	17.95		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			5,280.35000	5.28035	5,387,440	17.92		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			3,509.27000	3.50927	3,664,470	17.06		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			5,326.00000	5.32600	5,173,010	17.06		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			3,539.35000	3.53935	3,695,300	17.08		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			5,290.39000	5.29039	5,138,150	17.08		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			3,569.30000	3.56930	3,726,250	17.09		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			5,254.74000	5.25474	5,103,500	17.09		0.00	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
R2048 On 01/02/2024 Bond Future	12.16	Put			4,347.12000	4.34712	3,915,960	16.44		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			6,144.09000	6.14409	6,020,980	16.41		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			4,396.08000	4.39608	3,963,140	16.41		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			6,178.96000	6.17896	6,056,740	16.43		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			4,371.38000	4.37138	3,939,330	16.43		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			6,214.19000	6.21419	6,092,860	16.44		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			3,968.88000	3.96888	3,787,790	14.99		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			7,042.79000	7.04279	6,527,460	14.99		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			3,915.15000	3.91515	3,733,210	14.97		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			7,120.28000	7.12028	6,604,100	14.97		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			3,941.98000	3.94198	3,760,450	14.98		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			7,081.45000	7.08145	6,565,680	14.98		0.00	0	
Total R2048 Option										0.00	0	3,00
Total For R2048										0.00	0	253,03
R209 On 04/05/2023 Bond Future			11.23898	67.10102	11.28959	66.84541		14.65		0.00	0	19,54
R209 On 03/08/2023 Bond Future			11.34404	68.42357	11.39663	68.16206		15.25		0.00	0	1,65
R209 On 02/11/2023 Bond Future			11.44787	66.65317	11.50194	66.38843		15.20		0.00	0	74
R209 On 01/02/2024 Bond Future			11.54537	68.04972	11.60053	67.78358		14.69		0.00	0	
R209 On 02/05/2024 Bond Future			11.66148	66.25921	11.72199	65.97214		14.26		0.00	0	
Total R209 Future										0.00	0	21,97
R209 On 04/05/2023 Bond Future	10.00	Call			56.09000	0.05609	62,580	13.24		0.00	0	50
R209 On 04/05/2023 Bond Future	12.50	Call			5,939.13000	5.93913	6,163,740	16.87		0.00	0	
R209 On 04/05/2023 Bond Future	12.50	Put			215.89000	0.21589	184,890	16.87		0.00	0	9,71
R209 On 04/05/2023 Bond Future	11.09	Call			1,154.49000	1.15449	1,243,900	14.38		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Put			2,141.12000	2.14112	1,976,160	14.40		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Call			1,198.68000	1.19868	1,290,580	14.42		0.00	0	
R209 On 04/05/2023 Bond Future	11.11	Put			2,111.97000	2.11197	1,948,260	14.42		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Put			2,449.02000	2.44902	2,271,810	14.23		0.00	0	8,21
R209 On 04/05/2023 Bond Future	11.50	Call			2,241.30000	2.24130	2,382,640	15.10		0.00	0	2,21
R209 On 04/05/2023 Bond Future	11.50	Put			1,193.20000	1.19320	1,078,930	15.10		0.00	0	
R209 On 04/05/2023 Bond Future	10.00	Put			7,020.70000	7.02070	6,771,580	13.24		0.00	0	
R209 On 04/05/2023 Bond Future	10.50	Call			285.21000	0.28521	313,930	13.54		0.00	0	4,50
R209 On 04/05/2023 Bond Future	10.50	Put			4,434.60000	4.43460	4,207,710	13.54		0.00	0	
R209 On 04/05/2023 Bond Future	11.00	Call			967.66000	0.96766	1,046,060	14.23		0.00	0	1,21
R209 On 04/05/2023 Bond Future	11.09	Put			2,170.57000	2.17057	2,004,370	14.38		0.00	0	
R209 On 04/05/2023 Bond Future	11.10	Call			1,176.47000	1.17647	1,267,120	14.40		0.00	0	
R209 On 03/08/2023 Bond Future	10.00	Call			413.53000	0.41353	445,880	14.02		0.00	0	1,80
R209 On 03/08/2023 Bond Future	10.00	Put			7,874.16000	7.87416	7,645,000	14.02		0.00	0	
R209 On 03/08/2023 Bond Future	10.70	Call			1,213.04000	1.21304	1,250,070	14.25		0.00	0	1,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	03/08/2023	Bond Future	10.70	Put		4,796.92000	4.79692	4,572,440	14.25	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		4,286.06000	4.28606	4,398,290	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,713.34000	1.71334	1,564,060	15.91	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		4,317.88000	4.31788	4,430,750	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,698.27000	1.69827	1,549,630	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		4,349.62000	4.34962	4,463,430	15.94	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,683.18000	1.68318	1,535,480	15.94	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		3,694.69000	3.69469	3,570,290	14.99	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		2,871.95000	2.87195	3,012,940	15.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		3,669.26000	3.66926	3,545,510	15.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		2,896.51000	2.89651	3,038,140	15.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		3,644.20000	3.64420	3,521,090	15.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		2,847.71000	2.84771	2,988,050	14.99	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		5,265.41000	5.26541	5,420,840	15.41	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,830.45000	2.83045	2,719,740	15.41	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		5,294.36000	5.29436	5,450,260	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,813.76000	2.81376	2,703,520	15.42	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		5,323.35000	5.32335	5,479,720	15.43	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,797.17000	2.79717	2,687,400	15.43	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		5,398.47000	5.39847	5,247,620	13.76	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		2,774.20000	2.77420	2,909,260	13.75	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		5,458.27000	5.45827	5,306,260	13.75	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		2,794.19000	2.79419	2,929,830	13.76	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		5,428.30000	5.42830	5,276,870	13.76	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		2,814.26000	2.81426	2,950,480	13.76	0.00	0	
Total R209 Option											0.00	0	30,10
Total For R209											0.00	0	52,07
R210	On	04/05/2023	Bond Future			223.46346	223.46346	223.54319	223.54319		0.00	0	38
R210	On	03/08/2023	Bond Future			227.92184	227.92184	228.00049	228.00049		0.00	0	30
R210	On	02/11/2023	Bond Future			229.43051	229.43051	229.51897	229.51897		0.00	0	
R210	On	01/02/2024	Bond Future			234.28649	234.28649	234.39103	234.39103		0.00	0	
R210	On	02/05/2024	Bond Future			235.80902	235.80902	235.86248	235.86248		0.00	0	
Total R210 Future											0.00	0	68
Total For R210											0.00	0	68
R213	On	04/05/2023	Bond Future			10.55671	82.70555	10.59154	82.54589	9.71	0.00	0	33,94
R213	On	03/08/2023	Bond Future			10.66826	84.33551	10.70491	84.17176	10.05	0.00	0	
R213	On	02/11/2023	Bond Future			10.78364	82.48486	10.82144	82.32033	9.99	15,507,153.68	188	5,71
R213	On	01/02/2024	Bond Future			10.89613	84.21280	10.93458	84.04993	9.46	0.00	0	
R213	On	02/05/2024	Bond Future			11.02630	82.34232	11.07130	82.15704	9.32	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
Total R213 Future												15,507,153.68	188	39,71
R213	On	04/05/2023	Bond Future	10.73	Call			1,716.77000	1.71677	1,805,070	10.15	0.00	0	
R213	On	04/05/2023	Bond Future	10.73	Put			1,085.99000	1.08599	1,014,630	10.15	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Call			1,744.85000	1.74485	1,834,080	10.17	0.00	0	
R213	On	04/05/2023	Bond Future	10.74	Put			1,068.76000	1.06876	998,330	10.17	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Call			1,773.01000	1.77301	1,863,300	10.19	0.00	0	
R213	On	04/05/2023	Bond Future	10.75	Put			1,051.63000	1.05163	982,260	10.19	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			904.45000	0.90445	832,410	10.94	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,851.72000	4.85172	4,943,920	10.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			895.22000	0.89522	823,670	10.95	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			4,884.44000	4.88444	4,977,130	10.96	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			886.08000	0.88608	815,020	10.96	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Call			4,819.05000	4.81905	4,910,760	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			3,387.67000	3.38767	3,513,750	10.33	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			2,145.43000	2.14543	2,106,980	10.33	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			3,414.03000	3.41403	3,540,450	10.34	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			2,129.17000	2.12917	2,091,060	10.34	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			3,440.47000	3.44047	3,567,230	10.35	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			2,113.02000	2.11302	2,075,250	10.35	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,839.59000	1.83959	1,765,240	10.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			5,021.94000	5.02194	5,109,800	10.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,863.57000	1.86357	1,788,560	10.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			5,050.14000	5.05014	5,138,330	10.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,851.54000	1.85154	1,776,860	10.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			5,078.39000	5.07839	5,166,910	10.09	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,777.49000	1.77749	1,891,060	8.88	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			5,071.20000	5.07120	4,999,490	8.88	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,792.75000	1.79275	1,906,790	8.88	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			5,043.25000	5.04325	4,972,010	8.88	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,761.98000	1.76198	1,875,070	8.87	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			5,098.92000	5.09892	5,026,730	8.87	0.00	0	
Total R213 Option												0.00	0	
Total For R213												15,507,153.68	188	39,71
R214	On	04/05/2023	Bond Future			11.40797	64.15737	11.45343	63.91674		16.26	0.00	0	22,76
R214	On	03/08/2023	Bond Future			11.50669	65.42177	11.55385	65.17564		16.95	0.00	0	2,98
R214	On	02/11/2023	Bond Future			11.60632	63.44324	11.65473	63.19403		17.01	0.00	0	
R214	On	01/02/2024	Bond Future			11.70307	64.77240	11.75239	64.52193		15.51	0.00	0	
R214	On	02/05/2024	Bond Future			11.80856	62.76673	11.86255	62.49645		15.07	0.00	0	
Total R214 Future												0.00	0	25,76

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	04/05/2023	Bond Future	11.36	Call		1,471.67000	1.47167	1,565,790	16.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.36	Put		1,967.77000	1.96777	1,821,260	16.00	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Call		1,497.33000	1.49733	1,592,640	16.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.37	Put		1,940.04000	1.94004	1,794,720	16.02	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Call		1,523.24000	1.52324	1,619,720	16.03	0.00	0	
R214	On	04/05/2023	Bond Future	11.38	Put		1,912.63000	1.91263	1,768,480	16.03	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		4,699.43000	4.69943	4,865,100	18.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,713.79000	1.71379	1,633,330	18.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		4,732.74000	4.73274	4,898,960	18.08	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,698.94000	1.69894	1,619,030	18.08	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Call		4,666.32000	4.66632	4,831,450	18.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,728.91000	1.72891	1,647,910	18.04	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		3,996.28000	3.99628	3,876,720	16.60	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		2,956.81000	2.95681	3,087,070	16.61	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		3,968.71000	3.96871	3,849,760	16.61	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		2,981.78000	2.98178	3,112,860	16.62	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,941.09000	3.94109	3,822,960	16.62	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		2,931.73000	2.93173	3,061,380	16.60	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		5,161.37000	5.16137	5,069,760	16.00	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,246.30000	3.24630	2,904,220	16.00	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		5,190.34000	5.19034	5,099,750	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,227.09000	3.22709	2,886,030	16.02	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		5,219.60000	5.21960	5,130,040	16.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,208.22000	3.20822	2,868,190	16.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,359.12000	5.35912	4,945,500	14.78	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		3,357.66000	3.35766	3,213,240	14.76	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,417.61000	5.41761	5,002,910	14.76	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		3,380.65000	3.38065	3,236,900	14.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,388.16000	5.38816	4,974,130	14.77	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		3,403.99000	3.40399	3,260,650	14.78	0.00	0	
Total R214 Option											0.00	0	
Total For R214											0.00	0	25,76
Total for Bond											23,055,076.54	269	1,437,52
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 04/05/2023 GOVI			875.26100	875.26100	873.18100	873.18100				0.00	0	84
GOVI On 03/08/2023 GOVI			892.51000	892.51000	890.38000	890.38000				0.00	0	
GOVI On 02/11/2023 GOVI			910.52100	910.52100	908.37600	908.37600				0.00	0	
GOVI On 01/02/2024 GOVI			929.58600	929.58600	927.45200	927.45200				0.00	0	
GOVI On 02/05/2024 GOVI			948.20000	948.20000	945.81700	945.81700				0.00	0	
Total GOVI Future										0.00	0	84
GOVI On 04/05/2023 GOVI	852.86	Call			203,210.00000	20.32100	224,010,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.86	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Call			203,110.00000	20.31100	223,910,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.87	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Call			203,010.00000	20.30100	223,810,000			0.00	0	
GOVI On 04/05/2023 GOVI	852.88	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Call			531,600.00000	53.16000	552,900,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Call			531,500.00000	53.15000	552,800,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.21	Call			531,700.00000	53.17000	553,000,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			225,760.00000	22.57600	247,210,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	02/11/2023	GOVI	885.81	Call		225,660.00000	22.56600	247,110,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call		225,560.00000	22.55600	247,010,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call		474,520.00000	47.45200	495,860,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call		474,720.00000	47.47200	496,060,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call		474,620.00000	47.46200	495,960,000		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		51,730.00000	5.17300	27,900,000		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		51,530.00000	5.15300	27,700,000		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		51,630.00000	5.16300	27,800,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	84
Total for GOVI											0.00	0	84
AL37	On	04/05/2023	Index Future			875.96900	875.96900	874.73900	874.73900		0.00	0	
AL37	On	03/08/2023	Index Future			893.23200	893.23200	891.96800	891.96800		0.00	0	
AL37	On	02/11/2023	Index Future			911.25800	911.25800	909.99600	909.99600		0.00	0	
AL37	On	01/02/2024	Index Future			930.33800	930.33800	929.10700	929.10700		0.00	0	
AL37	On	02/05/2024	Index Future			948.96700	948.96700	947.50400	947.50400		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	04/05/2023	Index Future			1,008.04200	1,008.04200	1,005.79800	1,005.79800		0.00	0	
AL7T	On	03/08/2023	Index Future			1,027.90800	1,027.90800	1,025.60900	1,025.60900		0.00	0	
AL7T	On	02/11/2023	Index Future			1,048.65200	1,048.65200	1,046.33800	1,046.33800		0.00	0	
AL7T	On	01/02/2024	Index Future			1,070.60900	1,070.60900	1,068.31200	1,068.31200		0.00	0	
AL7T	On	02/05/2024	Index Future			1,092.04700	1,092.04700	1,089.46500	1,089.46500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	04/05/2023	Index Future			888.11800	888.11800	885.83000	885.83000		0.00	0	10
ALBI	On	03/08/2023	Index Future			905.62100	905.62100	903.27800	903.27800		0.00	0	
ALBI	On	02/11/2023	Index Future			923.89700	923.89700	921.53500	921.53500		0.00	0	
ALBI	On	01/02/2024	Index Future			943.24100	943.24100	940.88800	940.88800		0.00	0	
ALBI	On	02/05/2024	Index Future			962.12900	962.12900	959.51800	959.51800		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ALBI Future										0.00	0	10
Total For ALBI										0.00	0	10
IGOV On 04/05/2023 Index Future			325.64900	325.64900	326.13800	326.13800				0.00	0	65
IGOV On 03/08/2023 Index Future			332.14600	332.14600	332.64000	332.64000				0.00	0	
IGOV On 02/11/2023 Index Future			338.92600	338.92600	339.44100	339.44100				0.00	0	
IGOV On 01/02/2024 Index Future			346.09800	346.09800	346.64500	346.64500				0.00	0	
IGOV On 02/05/2024 Index Future			353.10200	353.10200	353.58400	353.58400				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 15/03/2023 Jibar Future			7.49000	92.51000	7.55000	92.45000				0.00	0	
JIBAR F On 19/04/2023 Jibar Future			7.75500	92.24500	7.77500	92.22500				0.00	0	
JIBAR F On 17/05/2023 Jibar Future			7.78000	92.22000	7.83000	92.17000				0.00	0	
JIBAR F On 21/06/2023 Jibar Future			7.94500	92.05500	7.94500	92.05500				0.00	0	
JIBAR F On 19/07/2023 Jibar Future			7.97000	92.03000	7.96000	92.04000				0.00	0	
JIBAR F On 16/08/2023 Jibar Future			8.04000	91.96000	8.03000	91.97000				0.00	0	
JIBAR F On 20/09/2023 Jibar Future			8.06000	91.94000	8.05000	91.95000				0.00	0	
JIBAR F On 20/12/2023 Jibar Future			8.08500	91.91500	8.08000	91.92000				0.00	0	27
JIBAR F On 20/03/2024 Jibar Future			8.04500	91.95500	8.04500	91.95500				0.00	0	
JIBAR F On 19/06/2024 Jibar Future			7.96000	92.04000	7.96500	92.03500				0.00	0	
JIBAR F On 18/09/2024 Jibar Future			7.91000	92.09000	7.92500	92.07500				0.00	0	6
JIBAR F On 18/12/2024 Jibar Future			7.85500	92.14500	7.87500	92.12500				0.00	0	
Total Jibar Future										0.00	0	41
Total For JIBAR FUTURE										0.00	0	41
Total for Jibar										0.00	0	41
Total for Derivatives :										23,055,076.54	269	1,439,53
ABCPI3 On 07/12/2023 Spot Bond			4.90000	328.25763	4.90000	328.17435				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	99.85864				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.58175				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.64500	101.79011	9.64500	101.76377				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF004 On 30/06/2031 Spot Bond			11.80000	88.90367	11.80000	88.87568				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF005 On 31/03/2026 Spot Bond					0.00000	101.69120				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF006 On 01/12/2030 Spot Bond					0.00000	100.15303				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF007 On 17/03/2026 Spot Bond					0.00000	99.75209				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN09 On 26/09/2023 Spot Bond					0.00000	102.14848				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN18 On 30/05/2024 Spot Bond					0.00000	101.14567				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.62479				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN23 On 17/10/2024 Spot Bond					0.00000	102.16276			0.00	16,000,000,000	4,000,000,000	
Total ABFN25 SPOT										0.00	16,000,000,000	4,000,000,000
Total For ABFN25										0.00	16,000,000,000	4,000,000,000
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.65726			0.00	0	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	100.41706			0.00	0	150,000,000	
Total ABFN28 SPOT										0.00	0	150,000,000
Total For ABFN28										0.00	0	150,000,000
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.93911			0.00	0	500,000,000	
Total ABFN29 SPOT										0.00	0	500,000,000
Total For ABFN29										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.00575				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.82343				0.00	9,380,000,000	4,690,000,000
Total ABFN32 SPOT										0.00	9,380,000,000	4,690,000,000
Total For ABFN32										0.00	9,380,000,000	4,690,000,000
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.98461				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.07285				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.24573				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.66431				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.02018				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.85077				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.45351				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	101.16436				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	101.17793				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.63834				0.00	0	
Total ABFN46 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.24715				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.25370				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4i On 30/03/2024 Spot Bond					0.00000	101.47764				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5i On 30/03/2026 Spot Bond					0.00000	101.39463				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.74820				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5i On 30/03/2031 Spot Bond					0.00000	101.46326				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5i On 14/02/2025 Spot Bond					0.00000	100.49692				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5i On 14/02/2027 Spot Bond					0.00000	100.60521				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5i On 14/02/2029 Spot Bond					0.00000	100.51548				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5i On 08/11/2027 Spot Bond					0.00000	99.97650				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5i On 14/11/2025 Spot Bond					0.00000	100.49866				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5i On 14/11/2027 Spot Bond					0.00000	100.51270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	100.16292				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.26312				0.00	2,500,000,000	4,500,000,000
Total ABFN61 SPOT										0.00	2,500,000,000	4,500,000,000
Total For ABFN61										0.00	2,500,000,000	4,500,000,000
ABFN6 On 24/02/2030 Spot Bond					0.00000	100.26594				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.80079				0.00	220,000,000	610,000,000
Total ABGN01 SPOT										0.00	220,000,000	610,000,000
Total For ABGN01										0.00	220,000,000	610,000,000
ABGN0 On 27/06/2027 Spot Bond					0.00000	102.09482				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.70665				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.05732				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	103.25500				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	99.99401				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.79953				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.87441				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
ABKI04 On 13/03/2024 Spot Bond			7.98000	7.98000	7.98000	157.53317				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	66.71849	100.00000	66.56118				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.71000	3.71000	3.71000	165.99942				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.67500	4.67500	4.67500	215.80419				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	237.86969				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.56000	8.56000	8.56000	108.33535				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.15500	106.21901	9.15500	106.19275		8,605,700,000,000.00		940,000,000	13,895,000,000	
Total ABS16 SPOT								8,605,700,000,000.00		940,000,000	13,895,000,000	
Total For ABS16								8,605,700,000,000.00		940,000,000	13,895,000,000	
ABS17 On 11/11/2027 Spot Bond			8.97000	109.65844	8.97000	109.63186				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.19500	105.28880	8.19500	105.26544				0.00	0	4,870,000,000
Total ABS18 SPOT										0.00	0	4,870,000,000
Total For ABS18										0.00	0	4,870,000,000
ABS19 On 24/02/2028 Spot Bond			9.61500	9.61500	9.61500	100.50073				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.31500	98.41705	9.31500	98.39230				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	14.04303	100.00000	14.01161				0.00	0	
Total ABS7/R186 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS7/R186									0.00	0	
ABS12 On 07/12/2023 Spot Bond			4.55000	329.08550	4.55000	329.00509			91,000,000,000.00	20,000,000	10,000,000
Total ABS12 SPOT									91,000,000,000.00	20,000,000	10,000,000
Total For ABSI2									91,000,000,000.00	20,000,000	10,000,000
ABX01 On 10/07/2024 Spot Bond			11.43500	11.43500	11.43500	101.04486			0.00	0	
Total ABX01 SPOT									0.00	0	
Total For ABX01									0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	102.08702			0.00	0	
Total ACL097 SPOT									0.00	0	
Total For ACL097									0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	102.04502			0.00	0	
Total ACL098 SPOT									0.00	0	
Total For ACL098									0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.97395			0.00	0	
Total ACL217 SPOT									0.00	0	
Total For ACL217									0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.15383			0.00	0	
Total AECI02 SPOT									0.00	0	
Total For AECI02									0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.48744			0.00	0	
Total AECI04 SPOT									0.00	0	
Total For AECI04									0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.85130			0.00	0	
Total AGL01 SPOT									0.00	0	
Total For AGL01									0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.47288			0.00	0	1,400,000,000
Total AGL02 SPOT									0.00	0	1,400,000,000
Total For AGL02									0.00	0	1,400,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	101.31253			0.00	0	240,000,000
Total AGL03 SPOT									0.00	0	240,000,000
Total For AGL03									0.00	0	240,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	99.95325			0.00	0	40,000,000
Total AGLG01 SPOT									0.00	0	40,000,000
Total For AGLG01									0.00	0	40,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	103.89868			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.68124				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	103.83870				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	102.89643				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.02008				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	101.21994				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	101.14887				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	101.17471				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			8.86000	97.80307	8.86000	97.77965				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	101.21372				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	101.34363				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.50580				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2O On 18/04/2023 Spot Bond					0.00000	101.08054				0.00	0	
Total AHF2O2 SPOT										0.00	0	
Total For AHF2O2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.34994				0.00	0	67,500,00
Total AHF5A2 SPOT										0.00	0	67,500,00
Total For AHF5A2										0.00	0	67,500,00
AHF5A: On 21/08/2023 Spot Bond			9.75000	100.47566	9.75000	100.44997				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.44778				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.36125				0.00	0	45,000,00
Total AHF5B1 SPOT										0.00	0	45,000,00
Total For AHF5B1										0.00	0	45,000,00
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.37632				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.65700				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.75539				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.33666				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.36113				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.37618				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.48117				0.00	0	
Total AHF6D1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.45473				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.52000				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	100.36865				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.36301				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	100.38369				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.37655				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.88175				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.49236				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR02 On 30/04/2023 Spot Bond			8.02000	104.62163	8.02000	104.59891				0.00	0	5,416,000,00
Total AIR02 SPOT										0.00	0	5,416,000,00
Total For AIR02										0.00	0	5,416,000,00
AIR04 On 29/05/2024 Spot Bond			10.46500	101.13509	10.46500	101.10660				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.01500	93.14500	12.01500	93.11498				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.52027				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.53647				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	100.02768				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.80500	195.06625	6.80500	195.00684				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.76372				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.07749				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	102.20612				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.82077				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.37048				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	100.13388				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASN02:On 07/12/2033 Spot Bond			5.47500	252.62892	5.47500	252.56097				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03:On 07/12/2033 Spot Bond			6.08500	219.20790	6.08500	219.14532				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15 On 31/03/2028 Spot Bond			5.54500	207.42810	5.54500	207.37191				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19 On 31/01/2038 Spot Bond			5.39000	116.87066	5.39000	116.83937				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20 On 24/08/2025 Spot Bond					0.00000	103.13472				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	102.18210				0.00	0	40,000,00
Total ASN264 SPOT										0.00	0	40,000,00
Total For ASN264										0.00	0	40,000,00
ASN27 On 20/06/2023 Spot Bond					0.00000	101.87648				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	100.51583				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	100.39148				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	100.36049				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	99.84656				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	101.74859				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	101.96133				0.00	0	40,000,00
Total ASN300 SPOT										0.00	0	40,000,00
Total For ASN300										0.00	0	40,000,00
ASN31 On 20/12/2023 Spot Bond					0.00000	102.67395				0.00	0	40,000,00
Total ASN310 SPOT										0.00	0	40,000,00

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 For ASN310										0.00	0	40,000,00
ASN31: On 31/03/2029 Spot Bond			5.15500	5.15500	5.15500	114.75471				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.64500	5.64500	5.64500	104.32461				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	102.00145				0.00	0	40,000,00
Total ASN327 SPOT										0.00	0	40,000,00
Total For ASN327										0.00	0	40,000,00
ASN32: On 20/06/2024 Spot Bond					0.00000	102.18164				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.68193				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.54516				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.60000	114.01614	5.60000	113.98497				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.98230				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.32752				0.00	0	8,400,00
Total ASN346 SPOT										0.00	0	8,400,00
Total For ASN346										0.00	0	8,400,00
ASN35: On 20/06/2024 Spot Bond					0.00000	102.06919				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.92975				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.92975				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.17706				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	102.30235				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	102.03692				0.00	0	40,000,00
Total ASN373 SPOT										0.00	0	40,000,00
Total For ASN373										0.00	0	40,000,00
ASN37: On 20/12/2024 Spot Bond					0.00000	102.43951				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	101.50210				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.80310				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2023 Spot Bond					0.00000	99.80310				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	102.19415				0.00	0	40,000,00
Total ASN388 SPOT										0.00	0	40,000,00
Total For ASN388										0.00	0	40,000,00
ASN39: On 17/12/2025 Spot Bond					0.00000	99.75574				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.90869				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	102.11881				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN41(On 05/12/2023 Spot Bond					0.00000	100.02405				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42(On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42(On 20/12/2024 Spot Bond					0.00000	104.70203				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44(On 22/06/2023 Spot Bond					0.00000	101.78678				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45(On 23/06/2025 Spot Bond					0.00000	101.82140				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 20/03/2023 Spot Bond					0.00000	102.18465				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.99919				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.18164				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46(On 17/07/2023 Spot Bond					0.00000	101.18842				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.21000	10.21000	10.21000	100.20353				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			10.90000	10.90000	10.90000	100.20886				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 31/07/2023 Spot Bond					0.00000	100.85435				0.00	0	
Total ASN471 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.93950				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	102.49201				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	102.28204				0.00	0	40,000,00
Total ASN480 SPOT										0.00	0	40,000,00
Total For ASN480										0.00	0	40,000,00
ASN48: On 25/08/2025 Spot Bond					0.00000	126.74044				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.68500	10.68500	10.68500	100.10126				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	102.44702				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.84068				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	99.84068				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.90740				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.25500	98.01696	10.25500	97.99004				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			9.43500	97.78618	9.43500	97.76141				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			9.98500	96.72022	9.98500	96.69433				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			9.98500	96.72022	9.98500	96.69433				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.56000	101.58859	8.56000	101.56507				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.51000	101.76313	10.51000	101.73434				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.46000	101.75867	10.46000	101.73001				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.96000	101.47837	9.96000	101.45113				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			9.96000	101.47837	9.96000	101.45113				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.68546				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.90283				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.59500	101.04696	10.59500	101.01882				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.68500	100.83957	10.68500	100.81058				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.54500	101.03188	10.54500	101.00320				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN56(On 05/02/2024 Spot Bond					0.00000	101.75548				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56(On 24/04/2025 Spot Bond					0.00000	101.10233				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56(On 04/09/2024 Spot Bond					0.00000	100.02491				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58(On 18/03/2024 Spot Bond					0.00000	95.01821				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59(On 31/01/2024 Spot Bond			10.03500	100.21355	10.03500	100.18645				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN59(On 11/04/2023 Spot Bond					0.00000	101.36780				0.00	0	
Total ASN596 SPOT										0.00	0	
Total For ASN596										0.00	0	
ASN59(On 17/04/2023 Spot Bond					0.00000	101.25622				0.00	0	
Total ASN597 SPOT										0.00	0	
Total For ASN597										0.00	0	
ASN60(On 24/04/2023 Spot Bond					0.00000	101.00601				0.00	0	
Total ASN600 SPOT										0.00	0	
Total For ASN600										0.00	0	
ASN60(On 23/04/2026 Spot Bond					0.00000	101.08286				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60(On 28/02/2031 Spot Bond					0.00000	100.20275				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60(On 31/01/2030 Spot Bond					0.00000	99.98790				0.00	0	40,000,00
Total ASN607 SPOT										0.00	0	40,000,00
Total For ASN607										0.00	0	40,000,00
ASN61(On 31/01/2030 Spot Bond					0.00000	101.02072				0.00	0	
Total ASN610 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN610										0.00	0	
ASN61: On 31/03/2023 Spot Bond					0.00000	101.86822				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.19626				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.97639				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	100.27262				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	93.04158				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.90797				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	100.20814				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.62204				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	102.09787				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	102.23614				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	100.02733				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.86329				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN644 On 12/07/2024 Spot Bond					0.00000	99.84177				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN645 On 08/07/2026 Spot Bond					0.00000	101.40672				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN646 On 31/03/2032 Spot Bond					0.00000	101.79244				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN658 On 19/08/2025 Spot Bond					0.00000	100.40995				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN667 On 02/04/2026 Spot Bond					0.00000	102.60149				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN669 On 29/06/2026 Spot Bond					0.00000	101.77349				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN679 On 20/06/2026 Spot Bond					0.00000	103.08564				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN681 On 20/06/2026 Spot Bond					0.00000	102.23404				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN682 On 31/08/2026 Spot Bond					0.00000	100.20805				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN683 On 22/06/2026 Spot Bond					0.00000	96.12990				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN684 On 31/03/2032 Spot Bond					0.00000	101.78558				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN69: On 31/01/2030 Spot Bond					0.00000	100.89701				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.98617				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.21758				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.01480				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	102.02406				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	102.03456				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	102.24890				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.69290				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.79968				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.42994				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.80957				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	99.75305				0.00	0	
Total ASN716 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.56054				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN721 On 12/06/2024 Spot Bond					0.00000	99.84600				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN733 On 05/06/2023 Spot Bond					0.00000	100.02598				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN735 On 31/07/2026 Spot Bond					0.00000	100.96445				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN736 On 28/02/2026 Spot Bond					0.00000	100.19464				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN737 On 31/03/2026 Spot Bond					0.00000	101.80467				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.97155				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN746 On 20/06/2026 Spot Bond					0.00000	101.99256				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN747 On 25/11/2024 Spot Bond					0.00000	95.55045				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN748 On 31/10/2026 Spot Bond					0.00000	100.93111				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	102.34320				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN770 On 21/12/2026 Spot Bond					0.00000	102.24997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.68884	9.68884	9.68884	104.68566				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	99.75321				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.23500	10.23500	10.23500	100.93695				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	101.01134				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.92642				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.92737				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 15/03/2023 Spot Bond					0.00000	99.84384				0.00	0	
Total ASN807 SPOT										0.00	0	
Total For ASN807										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.81050				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.67192				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.59804				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.34472				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN82: On 08/04/2025 Spot Bond					0.00000	101.80245				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	94.01229				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.40050				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.61109				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.60800				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.41806				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.27568				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	101.27568				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	101.01147				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	102.02085				0.00	0	70,000,00
Total ASN837 SPOT										0.00	0	70,000,00
Total For ASN837										0.00	0	70,000,00
ASN83: On 21/04/2027 Spot Bond					0.00000	101.07311				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	101.06729				0.00	0	
Total ASN839 SPOT										0.00	0	

Contract 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 ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	101.06729				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	101.11092				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84 On 25/04/2042 Spot Bond					0.00000	104.62167				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.06500	7.06500	7.06500	100.81431				0.00	0	
Total ASN845 SPOT										0.00	0	
Total For ASN845										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.11500	7.11500	7.11500	100.81985				0.00	0	
Total ASN846 SPOT										0.00	0	
Total For ASN846										0.00	0	
ASN84 On 26/04/2023 Spot Bond			7.26500	7.26500	7.26500	100.83647				0.00	0	
Total ASN847 SPOT										0.00	0	
Total For ASN847										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.01738				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84 On 29/04/2025 Spot Bond					0.00000	101.01252				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85 On 20/06/2027 Spot Bond					0.00000	101.97164				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85 On 20/06/2025 Spot Bond					0.00000	102.01381				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85 On 31/08/2026 Spot Bond					0.00000	100.19471				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85 On 19/01/2027 Spot Bond					0.00000	101.27699				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.93953				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86(On 25/04/2042 Spot Bond					0.00000	106.50200				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86(On 31/07/2026 Spot Bond					0.00000	103.82328				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	99.95020				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86(On 09/06/2027 Spot Bond					0.00000	99.95020				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86(On 09/06/2023 Spot Bond					0.00000	99.95602				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	99.82624				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86(On 14/06/2027 Spot Bond					0.00000	99.82624				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86(On 30/09/2027 Spot Bond					0.00000	101.76174				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87(On 21/06/2027 Spot Bond					0.00000	101.88312				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	102.24469				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	102.22369				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 02/05/2023 Spot Bond					0.00000	100.88740				0.00	0	
Total ASN881 SPOT										0.00	0	
Total For ASN881										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	99.94812				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	101.24955				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.85205				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	99.78838				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.13500	101.52628	11.13500	101.49589				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	94.84460				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.88048				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.95055				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.19843				0.00	0	
Total ASN913 SPOT										0.00	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 ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.20213				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.19843				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	100.19472				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.19657				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	100.19935				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.19657				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	100.19935				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	97.54456				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	95.06664				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	102.13951				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	106.63482				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	102.29727				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.96133				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN940 On 20/12/2027 Spot Bond					0.00000	102.16076				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN941 On 20/12/2027 Spot Bond					0.00000	102.08304				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN942 On 20/12/2025 Spot Bond					0.00000	102.01352				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN944 On 20/12/2027 Spot Bond					0.00000	102.40225				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN945 On 20/06/2027 Spot Bond					0.00000	101.95589				0.00	0	350,000.00
Total ASN948 SPOT										0.00	0	350,000.00
Total For ASN948										0.00	0	350,000.00
ASN950 On 20/06/2027 Spot Bond					0.00000	101.97164				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN951 On 31/08/2027 Spot Bond					0.00000	100.19472				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN952 On 31/07/2027 Spot Bond					0.00000	101.01605				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN953 On 20/12/2027 Spot Bond					0.00000	102.26577				0.00	0	3,500,000.00
Total ASN953 SPOT										0.00	0	3,500,000.00
Total For ASN953										0.00	0	3,500,000.00
ASN954 On 20/12/2025 Spot Bond					0.00000	102.03032				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2024 Spot Bond					0.00000	101.90869				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.67602				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	105.03768				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.27948				0.00	0	40,000,00
Total ASN973 SPOT										0.00	0	40,000,00
Total For ASN973										0.00	0	40,000,00
ASN97: On 20/12/2027 Spot Bond					0.00000	101.08083				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.27922				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	101.04910				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.94403				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	96.64773				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.17012				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.53970				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.40858				0.00	0	
Total ASN983 SPOT										0.00	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 ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	100.45636				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.31596				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	100.29373				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	100.06015				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.13963				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.14500	101.88479	7.14500	101.86514				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	102.02067				0.00	0	200,000,00
Total BAW34 SPOT										0.00	0	200,000,00
Total For BAW34										0.00	0	200,000,00
BAW36 On 18/02/2024 Spot Bond					0.00000	100.97582				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	101.28247				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.66446				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	100.46801				0.00	2,500,000,000	2,500,000,00
Total BAWGL1 SPOT										0.00	2,500,000,000	2,500,000,00
Total For BAWGL1										0.00	2,500,000,000	2,500,000,00
BAWGL On 22/08/2027 Spot Bond					0.00000	100.68183				0.00	0	40,000,00

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 BAWGL2 SPOT										0.00	0	40,000,00
Total For BAWGL2										0.00	0	40,000,00
BAYA72 On 31/03/2026 Spot Bond			11.88500	11.88500	11.88500	106.00659				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.34062				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	102.07186				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA79 On 31/03/2023 Spot Bond					0.00000	102.11753				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.69676				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.17592				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	102.10383				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.20300				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.96269				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.56637				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.16958				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.97646				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	102.01875				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.97593				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.72137				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.95896				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.19818				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	102.10500				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	102.10407				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	102.04443				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.31789				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.44816				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.36102				0.00	0	
Total BAYB16 SPOT										0.00	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 BAYB16										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.31826				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	102.30139				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	102.31789				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	102.31826				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	102.40377				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			8.99000	8.99000	8.99000	99.60135				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.81579				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	99.74188				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.69864				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	77.65313				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.65338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	77.54526				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.87377				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.50020				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.02340				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.51734				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	100.80826				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	103.10709				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	104.58391				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.93971				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.65500	103.59095	8.65500	103.56670				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	100.25536				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	101.16840				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.59599				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.63174				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.98451				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.46561				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.08800				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	74.77200				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.23700				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.39300				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	100.14364				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	100.14524				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.49519				0.00	0	
Total BPPF13 SPOT										0.00	0	

Contract 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 BPPF13										0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.33304				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	101.42228				0.00	0	40,000,00
Total BPPF23 SPOT										0.00	0	40,000,00
Total For BPPF23										0.00	0	40,000,00
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.38406				0.00	0	4,486,80
Total BPPF27 SPOT										0.00	0	4,486,80
Total For BPPF27										0.00	0	4,486,80
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.79653				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	100.41135				0.00	750,000,000	750,000,00
Total BPPF32 SPOT										0.00	750,000,000	750,000,00
Total For BPPF32										0.00	750,000,000	750,000,00
BPPF3: On 10/05/2023 Spot Bond					0.00000	100.57336				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF3: On 03/07/2023 Spot Bond					0.00000	102.45633				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	102.46666				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF3: On 31/03/2024 Spot Bond					0.00000	100.10238				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BWZJ2: On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2: On 29/03/2024 Spot Bond					0.00000	101.71806				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2: On 11/02/2025 Spot Bond					0.00000	100.92119				0.00	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 BWZJ25 SPOT									0.00	0	
Total For BWZJ25									0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	102.00161			0.00	0	
Total BYA100 SPOT									0.00	0	
Total For BYA100									0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.95880			0.00	0	
Total BYA101 SPOT									0.00	0	
Total For BYA101									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	101.31429			0.00	0	40,000,00
Total CBL29 SPOT									0.00	0	40,000,00
Total For CBL29									0.00	0	40,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.70909			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.33472			0.00	0	1,040,000,00
Total CBL31 SPOT									0.00	0	1,040,000,00
Total For CBL31									0.00	0	1,040,000,00
CCT01 On 23/06/2023 Spot Bond			8.48500	103.70545	8.48500	103.68193			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.78500	106.02972	8.78500	106.00468			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.33500	103.07881	9.33500	103.05284			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.37500	10.37500	10.37500	100.92466		6,003,320,010,250.00	578,633,254	137,995,10	
Total CCT04 SPOT								6,003,320,010,250.00	578,633,254	137,995,10	
Total For CCT04								6,003,320,010,250.00	578,633,254	137,995,10	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.04686			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.22453			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CGR50 On 23/10/2023 Spot Bond					0.00000	101.34919				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.40694				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	102.10200				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	100.21389				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	100.22444				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	104.86804	4.77000	103.03400				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	102.35100				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	102.07081				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.67000	105.76345	9.67000	105.73586				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	110.18758	8.70700	109.09200				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	100.90828				0.00	0	
Total CLN366 SPOT										0.00	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 CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	104.36391				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			10.97500	104.51177	10.97500	104.48093				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	113.56714	6.50000	108.41200				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	105.01200				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.41000	158.05788	6.41000	158.01125				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.52000	152.16115	8.52000	152.10773				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.31500	101.13470	9.31500	101.10968				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	101.14123				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.49356				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.69200				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	99.79521				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51 On 30/04/2023 Spot Bond				100.00000	0.00000	100.93449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN517 On 25/11/2024 Spot Bond					0.00000	99.34875				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 12/03/2023 Spot Bond					0.00000	99.85091				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 09/03/2023 Spot Bond				100.00000	0.00000	99.95369				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2023 Spot Bond					0.00000	101.15786				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN525 On 26/04/2023 Spot Bond					0.00000	101.06714				0.00	0	89,100,00
Total CLN526 SPOT										0.00	0	89,100,00
Total For CLN526										0.00	0	89,100,00
CLN526 On 21/02/2024 Spot Bond					0.00000	100.87755				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	99.65958				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 12/03/2023 Spot Bond					0.00000	99.85091				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	102.06650				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.25294				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.21500	101.65300	10.21500	101.62504				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN536 On 18/07/2023 Spot Bond					0.00000	101.01159				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.55774				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	101.39246				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	159.61400				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	102.19408				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			9.68500	101.37127	9.68500	101.34479			36,354,505,083,000.00	3,753,691,800	1,052,753,600	
Total CLN546 SPOT									16,354,505,083,000.00	3,753,691,800	1,052,753,600	
Total For CLN546									16,354,505,083,000.00	3,753,691,800	1,052,753,600	
CLN547 On 29/03/2025 Spot Bond			9.73500	105.04991	9.73500	105.02233			0.00	0	0	
Total CLN547 SPOT									0.00	0	0	
Total For CLN547									0.00	0	0	
CLN548 On 12/11/2025 Spot Bond			9.82500	104.00034	9.82500	103.97280			0.00	0	0	
Total CLN548 SPOT									0.00	0	0	
Total For CLN548									0.00	0	0	
CLN55 On 18/04/2028 Spot Bond			9.87500	9.87500	9.87500	323.98493			0.00	0	0	
Total CLN55 SPOT									0.00	0	0	
Total For CLN55									0.00	0	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	98.81318			0.00	0	0	
Total CLN553 SPOT									0.00	0	0	
Total For CLN553									0.00	0	0	
CLN554 On 20/03/2023 Spot Bond					0.00000	99.07060			0.00	0	0	
Total CLN554 SPOT									0.00	0	0	
Total For CLN554									0.00	0	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	100.53781			0.00	0	0	
Total CLN556 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.56814				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.28754				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.49191				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	136.76200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.58347				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.18500	103.12526	10.18500	103.14092				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.68500	104.32592	9.68500	104.29868				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.88340				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	100.42610				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	102.46482				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.02515				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.56273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			9.91500	103.31991	9.91500	103.29229				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.58591				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.56450				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	99.79978				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57 On 20/06/2024 Spot Bond					0.00000	102.19242				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57 On 18/04/2026 Spot Bond					0.00000	101.22019				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57 On 02/04/2024 Spot Bond					0.00000	101.64777				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58 On 10/05/2024 Spot Bond					0.00000	100.64884				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	99.74829				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	101.23018				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	100.37747				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN586 On 16/09/2025 Spot Bond					0.00000	101.73511				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN587 On 10/06/2026 Spot Bond					0.00000	103.12169				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN589 On 18/06/2024 Spot Bond					0.00000	101.97628				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN590 On 16/09/2025 Spot Bond					0.00000	101.40752				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN591 On 05/12/2026 Spot Bond					0.00000	101.34454				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN592 On 05/12/2026 Spot Bond			4.83000	156.34331	4.83000	125.16080				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN593 On 24/11/2024 Spot Bond					0.00000	100.55766				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN595 On 27/06/2024 Spot Bond					0.00000	101.80686				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN596 On 24/11/2024 Spot Bond					0.00000	100.28460				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN597 On 24/11/2024 Spot Bond			9.15500	9.15500	9.15500	102.58892				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN598 On 02/04/2026 Spot Bond					0.00000	101.58775				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	99.92860				0.00	0	
Total CLN599 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.97628				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.97628				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	102.24400				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74000	8.74000	8.74000	100.71839				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	100.71436				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2024 Spot Bond					0.00000	99.97471				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	103.81812				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	101.27301				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	100.33388				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.31500	103.26327	9.31500	103.23727				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	101.06303				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	103.01741				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	99.99983				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	100.31573				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	98.49500				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	103.35923				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	100.21663				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.89451				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	101.27537				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 19/08/2025 Spot Bond					0.00000	100.42326				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN627 On 31/07/2034 Spot Bond					0.00000	99.47021				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			12.85500	60.90868	12.85500	79.60215				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.61575				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.38500	98.56187	10.38500	98.53430				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	100.42205				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	100.55425				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.69173				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.67454				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	102.54732				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	100.34977				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	100.42084				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.69570				0.00	0	
Total CLN638 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.44501				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.17743				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.35090				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.95280				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64 On 29/01/2024 Spot Bond					0.00000	101.06736				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.95493				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.52765				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64 On 31/05/2026 Spot Bond					0.00000	100.17428				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.42084				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65 On 19/08/2025 Spot Bond					0.00000	100.42084				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65 On 22/03/2030 Spot Bond					0.00000	99.78400				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	102.22391				0.00	0	1,320,000.00
Total CLN656 SPOT										0.00	0	1,320,000.00
Total For CLN656										0.00	0	1,320,000.00
CLN656 On 13/10/2026 Spot Bond					0.00000	101.97515				0.00	0	620,000.00
Total CLN657 SPOT										0.00	0	620,000.00
Total For CLN657										0.00	0	620,000.00
CLN657 On 20/06/2025 Spot Bond					0.00000	102.39840				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.77900				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN661 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	129.93700				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.30100				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	100.86238				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.47398				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	101.77494				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	103.18442				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67 On 19/08/2025 Spot Bond					0.00000	100.44903				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.38198	161.03667	5.38198	130.83521				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.38198	161.03667	5.38198	130.83606				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.45507				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	100.47116				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67 On 21/12/2026 Spot Bond					0.00000	101.93492				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68 On 19/08/2025 Spot Bond					0.00000	102.12134				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	99.99989				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.88118				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.91438				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.73355				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	102.14222				0.00	0	
Total CLN687 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	102.14200				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	104.17599				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.68997				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN691 On 21/06/2023 Spot Bond					0.00000	101.96624				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	100.56249				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	85.06013				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	83.57114				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	106.15500				0.00	0	40,000,00
Total CLN699 SPOT										0.00	0	40,000,00
Total For CLN699										0.00	0	40,000,00
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.74887				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.84189				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	85.61359				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.47920				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.44571				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.93685				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	82.02490				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	82.26499				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2023 Spot Bond					0.00000	99.86135				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.52370				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.94514				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.94514				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.94514				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	81.07486				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	99.86292				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72(On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	80.08323				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	80.40207				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72(On 01/06/2026 Spot Bond					0.00000	100.13774				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72(On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	81.10430				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.84357				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.84357				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.84357				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.86430				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.86430				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72(On 21/06/2025 Spot Bond					0.00000	101.86430				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.57344				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73(On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.59851				0.00	0	
Total CLN731 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	85.22879				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.96599				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	99.86131				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.48476				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN736 On 20/06/2023 Spot Bond					0.00000	102.23840				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.53567				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	118.95300				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN739 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	93.24189				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.41681				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.85925				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.88478				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	100.08900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	101.23131				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	100.20122				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.96617				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	101.00187				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	98.07334				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	99.85488				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	101.51062				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	98.91751				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.70503				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	99.27624				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN756 On 20/06/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN756 SPOT										0.00	0	
Total For CLN756										0.00	0	
CLN757 On 20/07/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN757 SPOT										0.00	0	
Total For CLN757										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	101.33790				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	101.27461				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.71474				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN762 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	
CLN763 On 12/02/2025 Spot Bond					0.00000	100.65271				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	101.00160				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	92.95803				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	100.70503				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN767 On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	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 CLN767										0.00	0	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.99840				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.44017				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	104.88504				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	82.04023				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	86.91507				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	100.19059				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	101.02702				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.98000	5.98000	5.98000	103.61440				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	100.18541				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN776 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN777 On 31/08/2026 Spot Bond					0.00000	100.21137				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.91226				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.91698				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	100.45967				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.94057				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	100.95095				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.76174				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78(On 21/12/2027 Spot Bond					0.00000	101.80013				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN78(On 30/09/2026 Spot Bond					0.00000	101.76174				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	110.70904				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	110.54171				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	101.00676				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.66400				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN792 On 31/01/2025 Spot Bond					0.00000	101.00676				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	101.86231				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	101.00676				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.76181				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	101.00676				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	101.00691				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	101.01116				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	101.01116				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	100.19557				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	86.31617				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.91981				0.00	0	
Total CLN804 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN804										0.00	0	
CLN804 On 20/04/2023 Spot Bond					0.00000	101.28494				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	101.01600				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	100.19664				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.95000				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.85198				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN809 On 18/04/2028 Spot Bond			8.99000	99.62542	8.99000	99.60135				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.86223				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.18728				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN812 On 31/01/2025 Spot Bond					0.00000	101.00676				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	101.00698				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	101.01600				0.00	1,085,448,100	322,443,100
Total CLN817 SPOT										0.00	1,085,448,100	322,443,100
Total For CLN817										0.00	1,085,448,100	322,443,100
CLN818 On 31/01/2030 Spot Bond					0.00000	100.91227				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	101.00676				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	101.00698				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.76182				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	101.00698				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	101.00698				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	101.00662				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	101.00698				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	87.24481				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	101.00676				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83(On 31/07/2026 Spot Bond					0.00000	103.60948				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	100.16249				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83(On 31/07/2027 Spot Bond					0.00000	101.00662				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83(On 31/01/2030 Spot Bond			9.31500	9.31500	9.31500	102.63362				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83(On 31/08/2025 Spot Bond					0.00000	100.19457				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83(On 31/08/2026 Spot Bond					0.00000	100.19471				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83(On 31/08/2027 Spot Bond					0.00000	100.19472				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83(On 31/08/2029 Spot Bond					0.00000	100.19462				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83(On 31/03/2027 Spot Bond					0.00000	101.76181				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83(On 20/06/2027 Spot Bond					0.00000	101.95694				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 02/05/2023 Spot Bond					0.00000	101.65429				0.00	0	
Total CLN840 SPOT										0.00	0	
Total For CLN840										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	101.66100				0.00	0	
Total CLN841 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN841										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	101.10900				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	100.05000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84: On 07/09/2026 Spot Bond					0.00000	99.99970				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.59280				0.00	0	
Total CLN845 SPOT										0.00	0	
Total For CLN845										0.00	0	
CLN84: On 02/05/2023 Spot Bond					0.00000	101.61009				0.00	0	
Total CLN846 SPOT										0.00	0	
Total For CLN846										0.00	0	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.76182				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84: On 31/03/2027 Spot Bond					0.00000	101.76181				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84: On 31/03/2029 Spot Bond					0.00000	101.76143				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85: On 31/07/2025 Spot Bond					0.00000	101.06830				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85: On 27/09/2028 Spot Bond					0.00000	102.16703				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85: On 20/07/2027 Spot Bond					0.00000	101.97164				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85: On 20/06/2027 Spot Bond					0.00000	102.05988				0.00	0	

Contract 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	102.19219				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	102.23419				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	102.10932				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	101.35835				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	83.09241				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	101.00698				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	102.07668				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.95064				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	99.95001				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	113.19120				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.60400				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	100.98700				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	101.10570				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	86.29146				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.89354				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.90285				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.89813				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	86.78766				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	100.19457				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	102.00316				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	101.25494				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	101.25494				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 24/04/2023 Spot Bond					0.00000	100.95457				0.00	0	470,000,00
Total CLN877 SPOT										0.00	0	470,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN877										0.00	0	470,000,00
CLN877 On 31/01/2030 Spot Bond					0.00000	100.89150				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.58775				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.57918				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	84.06815				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.88866				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	82.83939				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.63697				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.63697				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	81.45884				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.60724				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.69000	5.69000	5.69000	124.09885				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	102.18176				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	102.07254				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89 On 31/07/2025 Spot Bond					0.00000	101.00698				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89 On 20/12/2025 Spot Bond					0.00000	102.01772				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	100.19457				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89 On 30/09/2027 Spot Bond					0.00000	101.76174				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89 On 02/04/2026 Spot Bond					0.00000	101.51058				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.56845				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.07797				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN907 On 20/12/2027 Spot Bond			11.41500	11.41500	11.41500	104.99297				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	102.36600				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			10.77000	10.77000	10.77000	103.98275				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	99.77014				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	102.31814				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.16706				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	102.72335				0.00	0	1,050,000,00
Total CLN907 SPOT										0.00	0	1,050,000,00
Total For CLN907										0.00	0	1,050,000,00
CLN908 On 20/12/2027 Spot Bond					0.00000	105.01600				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	105.41100				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	102.32329				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	101.12220				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	101.00645				0.00	0	
Total CLN912 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN912										0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	101.22012				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	100.39022				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN91: On 20/12/2032 Spot Bond					0.00000	100.41159				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN91: On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN91: On 28/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total CLN917 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
Total For CLN917									10,000,000,000,000.00	5,000,000,000	5,000,000,000	5,000,000,000
CLN91: On 20/12/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total CLN918 SPOT									10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total For CLN918									10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
COJ05 On 05/06/2023 Spot Bond			10.28500	103.50671	10.28500	103.47826			0.00	0	88,600,000	88,600,000
Total COJ05 SPOT									0.00	0	88,600,000	88,600,000
Total For COJ05									0.00	0	88,600,000	88,600,000
COJ08 On 22/06/2026 Spot Bond			10.97500	103.65119	10.97500	103.62078			0.00	0		
Total COJ08 SPOT									0.00	0		
Total For COJ08									0.00	0		
COJG0 On 09/06/2024 Spot Bond			11.37500	101.09151	11.37500	101.06079			0.00	0		
Total COJG01 SPOT									0.00	0		
Total For COJG01									0.00	0		
COT01 On 03/04/2023 Spot Bond			9.75000	103.83385	9.75000	103.80631			0.00	0		
Total COT01 SPOT									0.00	0		
Total For COT01									0.00	0		
COT02 On 03/04/2028 Spot Bond			12.74500	95.05478	12.74500	95.02253			0.00	0		
Total COT02 SPOT									0.00	0		
Total For COT02									0.00	0		
COT03 On 05/06/2028 Spot Bond			11.33500	95.12079	11.33500	95.09198			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.47245				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.08500	10.08500	10.08500	103.60655				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.17175				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.82970				0.00	27,600,000,000	13,800,000,000
Total DSY05 SPOT										0.00	27,600,000,000	13,800,000,000
Total For DSY05										0.00	27,600,000,000	13,800,000,000
DSY06 On 21/05/2027 Spot Bond					0.00000	101.14116				0.00	2,500,000,000	2,540,000,000
Total DSY06 SPOT										0.00	2,500,000,000	2,540,000,000
Total For DSY06										0.00	2,500,000,000	2,540,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.35352				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.58944				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.88419				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	99.84593				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	99.84277				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.08500	101.01140	9.08500	100.98662				363,400,000,000.00	40,000,000	40,000,000
Total DV24 SPOT										363,400,000,000.00	40,000,000	40,000,000
Total For DV24										363,400,000,000.00	40,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DV24/R On 18/02/2024 Spot Bond			9.69000	100.47162	9.69000	100.44537			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.47162	9.69000	100.44537			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV27 On 02/02/2027 Spot Bond			10.28500	98.12459	10.28500	98.09742			0.00	0	
Total DV27 SPOT									0.00	0	
Total For DV27									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.16500	95.94856	11.16500	95.91977			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.49114	10.10000	100.46379			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.49114	10.10000	100.46379			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	101.60183			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.65390			0.00	0	
Total DVF25 SPOT									0.00	0	
Total For DVF25									0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.31531			0.00	0	
Total DVF26 SPOT									0.00	0	
Total For DVF26									0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.57303			0.00	0	
Total DVF27 SPOT									0.00	0	
Total For DVF27									0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.84837			0.00	0	
Total DVF28 SPOT									0.00	0	
Total For DVF28									0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.19233			0.00	120,000,000	4,160,000,000
Total DVFB24 SPOT									0.00	120,000,000	4,160,000,000
Total For DVFB24									0.00	120,000,000	4,160,000,000
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.33947			0.00	0	
Total DVFB25 SPOT									0.00	0	
Total For DVFB25									0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.44558			0.00	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
Total DVFB26 SPOT									0.00	0	
Total For DVFB26									0.00	0	
DVFB26 On 31/01/2025 Spot Bond					0.00000	100.76921			0.00	0	
Total DVFB28 SPOT									0.00	0	
Total For DVFB28									0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.86883			0.00	0	
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	100.88870			0.00	180,000,000	90,000,000
Total DVFB30 SPOT									0.00	180,000,000	90,000,000
Total For DVFB30									0.00	180,000,000	90,000,000
DVFB30 On 21/08/2025 Spot Bond					0.00000	102.68897			0.00	120,000,000	60,000,000
Total DVFB31 SPOT									0.00	120,000,000	60,000,000
Total For DVFB31									0.00	120,000,000	60,000,000
DVFB31 On 15/12/2026 Spot Bond					0.00000	102.89113			0.00	0	
Total DVFC26 SPOT									0.00	0	
Total For DVFC26									0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	99.78119			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN24 On 14/03/2024 Spot Bond			9.22500	100.52738	9.22500	100.50234			0.00	0	
Total ECN24 SPOT									0.00	0	
Total For ECN24									0.00	0	
ECN24 On 14/03/2032 Spot Bond			5.73500	116.35329	5.73500	116.32106			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.59000	101.77070	5.59000	101.74290			0.00	0	
Total EL037 SPOT									0.00	0	
Total For EL037									0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	149.47543	2.25000	149.44814			0.00	0	
Total EL037/12038 SPOT									0.00	0	
Total For EL037/12038									0.00	0	
EL28 On 02/05/2028 Spot Bond			4.93000	156.79912	4.93000	156.75912		4,087,956,000,000.00		829,200,000	2,414,600,000
Total EL28 SPOT								4,087,956,000,000.00		829,200,000	2,414,600,000
Total For EL28								4,087,956,000,000.00		829,200,000	2,414,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			4.90000	141.34269	4.90000	141.30673				0.00	0	55,450,00
Total EL29 SPOT										0.00	0	55,450,00
Total For EL29										0.00	0	55,450,00
EL30 On 29/07/2030 Spot Bond			4.90500	135.58588	4.90500	135.55138				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.55500	120.23089	5.55500	120.19829				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.46000	105.55383	5.46000	105.52537				0.00	0	175,500,00
Total EL36 SPOT										0.00	0	175,500,00
Total For EL36										0.00	0	175,500,00
EL36/12 On 31/01/2036 Spot Bond			2.25000	149.47543	2.25000	149.44814				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	183.80941				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	180.82558				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	169.33366				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	140.79913				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	139.84493				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	136.12150				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	126.55744				0.00	0	
Total ELN010 SPOT										0.00	0	

Contract 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 ELN010										0.00	0	
ELN010 On 15/04/2024 Spot Bond					0.00000	121.77412				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN013 On 21/05/2024 Spot Bond					0.00000	123.70072				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	102.46869				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 08/03/2023 Spot Bond					0.00000	109.72265				0.00	0	
Total ELN017 SPOT										0.00	0	
Total For ELN017										0.00	0	
ELN017 On 12/05/2023 Spot Bond					0.00000	112.83113				0.00	0	
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	106.28448				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	111.13388				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.39500	103.04767	10.39500	103.01882				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.41500	12.41500	12.41500	95.80121				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			12.46500	12.46500	12.46500	99.79980				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.48500	10.48500	10.48500	101.73602				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.48500	10.48500	10.48500	101.64612				0.00	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 EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.46000	12.46000	12.46000	97.68000				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.66000	11.66000	11.66000	99.48548				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			14.96000	14.96000	14.96000	92.76833				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.16954				0.00	0	262,500,00
Total EPF015 SPOT										0.00	0	262,500,00
Total For EPF015										0.00	0	262,500,00
EPF017 On 07/09/2023 Spot Bond					0.00000	99.99987				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.02257				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.02826				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.92608				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	99.99968				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	100.23014				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	99.85478				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF026 On 10/11/2025 Spot Bond					0.00000	100.62847				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5 On 14/03/2023 Spot Bond					0.00000	99.83813				0.00	0	
Total EPFC51 SPOT										0.00	0	
Total For EPFC51										0.00	0	
EPFC5 On 10/11/2023 Spot Bond					0.00000	100.60163				0.00	0	157,500,00
Total EPFC52 SPOT										0.00	0	157,500,00
Total For EPFC52										0.00	0	157,500,00
EQT003 On 03/06/2024 Spot Bond					0.00000	100.57250				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.70938				0.00	300,000,000	150,000,00
Total EQT004 SPOT										0.00	300,000,000	150,000,00
Total For EQT004										0.00	300,000,000	150,000,00
EQT005 On 10/09/2023 Spot Bond					0.00000	100.50848				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.91521				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.82745				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	101.38342				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	100.72420				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	100.51705				0.00	0	480,000,00
Total EQT011 SPOT										0.00	0	480,000,00
Total For EQT011										0.00	0	480,000,00
EQT012 On 11/11/2025 Spot Bond					0.00000	100.53966				0.00	0	
Total EQT012 SPOT										0.00	0	

Contract 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 EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.54737				0.00	2,500,000,000	2,640,000,000
Total EQT013 SPOT										0.00	2,500,000,000	2,640,000,000
Total For EQT013										0.00	2,500,000,000	2,640,000,000
ERS3B: On 17/05/2025 Spot Bond					0.00000	100.46121				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	100.47590				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C: On 17/05/2025 Spot Bond					0.00000	100.46846				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C: On 17/05/2027 Spot Bond					0.00000	100.48316				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.46875				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	100.49086				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	100.46622				0.00	453,015,900	74,935,700
Total ERSA30 SPOT										0.00	453,015,900	74,935,700
Total For ERSA30										0.00	453,015,900	74,935,700
ERSA3: On 17/02/2028 Spot Bond					0.00000	100.47568				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1: On 17/02/2028 Spot Bond					0.00000	100.48534				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1: On 17/02/2028 Spot Bond					0.00000	100.49258				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26: On 02/04/2026 Spot Bond			9.40500	99.31197	9.40500	99.28689				164,797,082,901,000.00	17,522,284,200	10,329,220,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES26 SPOT									4,797,082,901,000.00	17,522,284,200	10,329,220,100
Total For ES26									4,797,082,901,000.00	17,522,284,200	10,329,220,100
ES26/R On 02/04/2026 Spot Bond			7.85000	103.37686	7.85000	103.35499			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			11.91500	73.77243	12.08500	72.93761		73,266,468,116,500.00	6,149,095,100	2,532,096,000	
Total ES33 SPOT								73,266,468,116,500.00	6,149,095,100	2,532,096,000	
Total For ES33								73,266,468,116,500.00	6,149,095,100	2,532,096,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.85772	7.50000	99.83742		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			12.24000	75.69663	12.40500	74.74804		5,788,144,224,000.00	472,887,600	5,257,388,500	
Total ES42 SPOT								5,788,144,224,000.00	472,887,600	5,257,388,500	
Total For ES42								5,788,144,224,000.00	472,887,600	5,257,388,500	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.11189	8.50000	103.08831		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
ETK001 On 03/06/2032 Spot Bond			11.45000	11.45000	11.45000	100.92832		0.00	0		
Total ETK001 SPOT								0.00	0		
Total For ETK001								0.00	0		
ETK002 On 03/06/2037 Spot Bond			14.17500	14.17500	14.17500	95.24577		0.00	0		
Total ETK002 SPOT								0.00	0		
Total For ETK002								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	100.73216		0.00	0	130,000,000	
Total EXX05 SPOT								0.00	0	130,000,000	
Total For EXX05								0.00	0	130,000,000	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.51302		0.00	0		
Total FIFB17 SPOT								0.00	0		
Total For FIFB17								0.00	0		
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.91521		0.00	0		
Total FIFB18 SPOT								0.00	0		
Total For FIFB18								0.00	0		
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.87565		0.00	0	30,000,000	
Total FIFB19 SPOT								0.00	0	30,000,000	
Total For FIFB19								0.00	0	30,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.35341				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.87667				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.49213				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	100.32832				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.34240				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.34593				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	102.56542				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.67666				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.25349				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.06500	105.72899	9.06500	105.70324				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.79519				0.00	0	
Total FRB28 SPOT										0.00	0	

Contract 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 FRB28									0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.83669			0.00	2,460,000,000	1,230,000,000
Total FRB29 SPOT									0.00	2,460,000,000	1,230,000,000
Total For FRB29									0.00	2,460,000,000	1,230,000,000
FRB30 On 19/04/2026 Spot Bond			8.98500	100.90794	8.98500	100.88357		10,686,759,000,000.00	1,189,400,000	594,700,000	
Total FRB30 SPOT								10,686,759,000,000.00	1,189,400,000	594,700,000	
Total For FRB30								10,686,759,000,000.00	1,189,400,000	594,700,000	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.96132			0.00	0	
Total FRB31 SPOT									0.00	0	
Total For FRB31									0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.75324			0.00	0	
Total FRB32 SPOT									0.00	0	
Total For FRB32									0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.78135			0.00	0	40,000,000
Total FRB33 SPOT									0.00	0	40,000,000
Total For FRB33									0.00	0	40,000,000
FRB34 On 02/06/2028 Spot Bond					0.00000	101.22310			0.00	500,000,000	1,500,000,000
Total FRB34 SPOT									0.00	500,000,000	1,500,000,000
Total For FRB34									0.00	500,000,000	1,500,000,000
FRB35 On 06/02/2028 Spot Bond					0.00000	100.82115			0.00	0	40,000,000
Total FRB35 SPOT									0.00	0	40,000,000
Total For FRB35									0.00	0	40,000,000
FRBI23 On 07/12/2023 Spot Bond			4.52000	329.15663	4.52000	329.07647			0.00	0	
Total FRBI23 SPOT									0.00	0	
Total For FRBI23									0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.73500	3.73500	3.73500	165.92312			0.00	0	
Total FRBI25 SPOT									0.00	0	
Total For FRBI25									0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.70500	215.56043	4.70500	215.50690			0.00	0	
Total FRBI28 SPOT									0.00	0	
Total For FRBI28									0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.10000	5.10000	5.10000	115.10414			0.00	0	
Total FRBI29 SPOT									0.00	0	
Total For FRBI29									0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.44000	5.44000	5.44000	231.52175			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.58500	98.90195	5.58500	98.87504				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.53500	98.47511	5.53500	98.44836				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 28/10/2024 Spot Bond			9.05000	9.05000	9.05000	86.60394				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ01 On 10/12/2024 Spot Bond			9.06000	9.06000	9.06000	85.70996				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.01000	5.01000	5.01000	162.09044				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	100.45053				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.49664				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	101.21439				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC280 On 20/12/2023 Spot Bond					0.00000	102.75476				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC284 On 11/11/2024 Spot Bond					0.00000	100.68121				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	100.54404				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	100.54970				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	102.52131				0.00	0	40,000,00
Total FRC299 SPOT										0.00	0	40,000,00
Total For FRC299										0.00	0	40,000,00
FRC30(On 25/04/2023 Spot Bond					0.00000	101.34278				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	101.82776				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.19864				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 06/11/2023 Spot Bond					0.00000	101.14144				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	100.90668				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30(On 20/06/2024 Spot Bond					0.00000	101.89822				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	102.07259				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	102.20292				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	102.18247				0.00	0	
Total FRC315 SPOT										0.00	0	

Contract 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 FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	102.17507				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.93057				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	102.05578				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.63963				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.31665				0.00	0	40,000,00
Total FRC323 SPOT										0.00	0	40,000,00
Total For FRC323										0.00	0	40,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	102.08706				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	101.51917				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	100.71847				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	100.41695				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 25/04/2023 Spot Bond					0.00000	101.44509				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	100.18011				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	100.57575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	102.47162				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.92456				0.00	0	40,000,00
Total FRC343 SPOT										0.00	0	40,000,00
Total For FRC343										0.00	0	40,000,00
FRC34 On 20/12/2025 Spot Bond					0.00000	101.59990				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.65350				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	101.13214				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.98998				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	100.95662				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35 On 31/08/2023 Spot Bond					0.00000	100.18564				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 02/05/2023 Spot Bond					0.00000	101.03540				0.00	0	
Total FRC352 SPOT										0.00	0	
Total For FRC352										0.00	0	
FRC35 On 31/07/2023 Spot Bond					0.00000	101.08094				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/07/2023 Spot Bond					0.00000	101.02365				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.00927				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	101.01604				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	101.02840				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.94392				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2023 Spot Bond					0.00000	101.65518				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.80171				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	100.53629				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	100.81043				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	92.99790				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	100.19418				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	91.78511				0.00	0	
Total FRC370 SPOT										0.00	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 FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.93941				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.13084				0.00	0	
Total FRC372 SPOT										0.00	0	
Total For FRC372										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.12751				0.00	0	
Total FRC373 SPOT										0.00	0	
Total For FRC373										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	93.35896				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 25/04/2023 Spot Bond					0.00000	101.14352				0.00	0	
Total FRC375 SPOT										0.00	0	
Total For FRC375										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	90.11251				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.95821				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.94429				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	102.15531				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.78178				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.48586				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	100.48586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	100.46144				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	100.46144				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	100.22223				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	101.00827				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 25/04/2023 Spot Bond					0.00000	101.15744				0.00	0	
Total FRC390 SPOT										0.00	0	
Total For FRC390										0.00	0	
FRC390 On 25/04/2023 Spot Bond					0.00000	101.32329				0.00	0	
Total FRC392 SPOT										0.00	0	
Total For FRC392										0.00	0	
FRC392 On 11/11/2024 Spot Bond					0.00000	100.62004				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.94218				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	101.00824				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	101.09178				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2023 Spot Bond			14.25500	14.25500	14.25500	101.13455				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	101.14769				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39(On 21/01/2030 Spot Bond					0.00000	101.21720				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	101.34437				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.75500	10.75500	10.75500	100.54666				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	101.70941				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	100.52957				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			12.95500	12.95500	12.95500	103.83026				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			10.75000	10.75000	10.75000	102.49815				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.77310				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	101.47771				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	102.33711				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			11.14500	11.14500	11.14500	105.08073				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 Interest
Total For FRC409										0.00	0	
FRC41 On 30/04/2027 Spot Bond					0.00000	101.00827				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	101.07386				0.00	0	
Total FRC411 SPOT										0.00	0	
Total For FRC411										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.21155				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	101.10857				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.20422				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41 On 31/05/2025 Spot Bond					0.00000	100.20441				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41 On 20/06/2027 Spot Bond					0.00000	103.75833				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41 On 30/04/2025 Spot Bond					0.00000	101.07377				0.00	0	
Total FRC417 SPOT										0.00	0	
Total For FRC417										0.00	0	
FRC41 On 31/05/2027 Spot Bond					0.00000	100.21081				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41 On 30/04/2029 Spot Bond					0.00000	101.10127				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42 On 30/04/2026 Spot Bond					0.00000	101.00828				0.00	0	
Total FRC420 SPOT										0.00	0	
Total For FRC420										0.00	0	
FRC42 On 27/09/2028 Spot Bond					0.00000	102.16703				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421: On 27/09/2028 Spot Bond					0.00000	102.20456				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC422: On 27/09/2028 Spot Bond					0.00000	102.20456				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC423: On 31/08/2025 Spot Bond					0.00000	100.19885				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC424: On 31/07/2025 Spot Bond					0.00000	101.00817				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425: On 30/09/2027 Spot Bond					0.00000	101.87348				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426: On 30/09/2026 Spot Bond					0.00000	101.96459				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427: On 20/06/2027 Spot Bond					0.00000	102.16909				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428: On 31/10/2027 Spot Bond					0.00000	101.00834				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429: On 31/10/2026 Spot Bond					0.00000	101.07046				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430: On 31/08/2027 Spot Bond					0.00000	100.19482				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431: On 31/10/2026 Spot Bond					0.00000	101.00820				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/08/2027 Spot Bond					0.00000	100.19482				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.20410				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.37749				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	102.15019				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			9.64000	9.64000	9.64000	102.73335				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.78603				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	99.77969				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/07/2025 Spot Bond					0.00000	101.07891				0.00	0	
Total FRC440 SPOT										0.00	0	
Total For FRC440										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.19667				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.19667				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	102.22377				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	102.11537				0.00	0	
Total FRC444 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.95085				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.19482				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	102.35898				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.19482				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	100.19667				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	102.15741				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.86683				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.77231				0.00	0	60,000,000.00
Total FRC452 SPOT										0.00	0	60,000,000.00
Total For FRC452										0.00	0	60,000,000.00
FRC45: On 29/10/2025 Spot Bond					0.00000	100.76445				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			100.00000	100.00000	100.00000	100.00000			500,000,000,000.00	5,000,000,000	5,000,000.00	
Total FRC454 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000.00	
Total For FRC454									10,000,000,000,000.00	5,000,000,000	5,000,000.00	
FRC45: On 21/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			250,000,000,000,000.00	2,500,000,000	2,500,000.00	
Total FRC455 SPOT									50,000,000,000,000.00	2,500,000,000	2,500,000.00	
Total For FRC455									50,000,000,000,000.00	2,500,000,000	2,500,000.00	
FRC45: On 18/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.14000	109.05322	5.14000	109.02501				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.34000	117.56277	5.34000	117.53145				0.00	0	200,000,00
Total FRI38 SPOT										0.00	0	200,000,00
Total For FRI38										0.00	0	200,000,00
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.32162				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.91946				0.00	160,000,000	80,000,00
Total FRJ24 SPOT										0.00	160,000,000	80,000,00
Total For FRJ24										0.00	160,000,000	80,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	101.68154				0.00	6,000,000,000	4,000,000,00
Total FRJ25 SPOT										0.00	6,000,000,000	4,000,000,00
Total For FRJ25										0.00	6,000,000,000	4,000,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.02475				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.06004				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.31653				0.00	0	1,000,000,00
Total FRJ27S SPOT										0.00	0	1,000,000,00
Total For FRJ27S										0.00	0	1,000,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.72487				0.00	2,720,000,000	1,860,000,00
Total FRJ28 SPOT										0.00	2,720,000,000	1,860,000,00
Total For FRJ28										0.00	2,720,000,000	1,860,000,00
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.95168				0.00	1,860,000,000	930,000,00
Total FRJ29 SPOT										0.00	1,860,000,000	930,000,00
Total For FRJ29										0.00	1,860,000,000	930,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.05150				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.80498				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.87300	4.87300	4.87300	106.06179				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.31000	5.31000	5.31000	117.94904				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.80139				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.45000	116.04651	5.45000	116.01525				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.45500	231.28669	5.45500	231.22453				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.77000	111.76589	5.77000	111.73483				0.00	0	468,000,00
Total FRS110 SPOT										0.00	0	468,000,00
Total For FRS110										0.00	0	468,000,00
FRS112 On 07/12/2033 Spot Bond			5.45500	5.45500	5.45500	231.22453				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.91000	162.42831	4.91000	162.38693				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	115.21828	3.70500	115.19268				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.39000	116.87066	5.39000	116.83937				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.57500	228.92559	5.57500	228.86333				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract 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 FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.62500	227.95031	5.62500	227.88804				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			4.09000	164.88280	4.09000	164.84445				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.65500	227.36753	5.65500	227.30524				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.59000	114.15016	5.59000	114.11899				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			5.03500	212.32225	5.03500	212.26763				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			6.34000	104.59826	6.34000	104.56759				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			5.24500	210.29098	5.24500	210.23568				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.30500	209.71474	5.30500	209.65928				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.16500	217.72894	6.16500	217.66632				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			6.29000	105.20452	6.29000	105.17383				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.59000	5.59000	5.59000	114.11899				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.67000	113.08308	5.67000	113.05197				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.11500	211.54577	5.11500	211.49089				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.93500	222.01369	5.93500	221.95121				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.24500	210.29098	5.24500	210.23568				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.24500	210.29098	5.24500	210.23568				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.64600	216.14541	4.64600	216.09206				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.86000	162.57663	4.86000	162.53544				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.59500	206.95538	5.59500	206.89904				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.63500	206.57810	5.63500	206.52164				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			4.83000	162.66570	4.83000	162.62462				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.11000	211.59419	5.11000	211.53933				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.64500	5.64500	5.64500	206.42741				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17: On 16/10/2024 Spot Bond					0.00000	101.28734				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	102.02493				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	101.81954				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	179.45303				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	146.10498				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	203.88755				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	291.03561				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.69477				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.75349				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	100.57118				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	100.20394				0.00	0	
Total FRS201 SPOT										0.00	0	

Contract 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 FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	101.25529				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	100.37544				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	102.29428				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	101.92456				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	100.55838				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 31/03/2032 Spot Bond					0.00000	125.73196				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	107.07317				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	107.83476				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	73.99323				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	99.93041				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 29/12/2025 Spot Bond					0.00000	115.08888				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.63143				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	100.02384				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	100.01837				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	123.23995				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	102.29971				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	100.20279				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	101.85149				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	125.61433				0.00	0	
Total FRS267 SPOT										0.00	0	

Contract 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 FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.86068				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS270 On 31/03/2032 Spot Bond					0.00000	101.85331				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS274 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS276 SPOT										0.00	0	
Total For FRS276										0.00	0	
FRS277 On 30/09/2024 Spot Bond					0.00000	102.17041				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	102.39761				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	104.12388				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 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	
FRS282 On 30/09/2024 Spot Bond					0.00000	101.92816				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS283 On 28/02/2031 Spot Bond			10.33500	10.33500	10.33500	95.76563				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.33500	10.33500	10.33500	95.76563				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	101.02961				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.85489				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.56900	11.56900	11.56900	90.80819				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.56888				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	108.25509				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 12/05/2023 Spot Bond					0.00000	113.86058				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS299 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	100.49224				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS304 On 31/01/2030 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS305 On 06/07/2023 Spot Bond					0.00000	101.51248				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	101.00828				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 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	
FRS308 On 31/07/2023 Spot Bond					0.00000	99.98360				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	111.98347				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.48500	9.48500	9.48500	105.44391				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	102.08019				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	104.08749				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.90305				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	100.08715				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	

Contract 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 FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	100.55584				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS317 On 07/12/2023 Spot Bond			4.16000	4.16000	4.16000	329.93497				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.54000	331.49438	3.54000	331.42241				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.90000	3.90000	3.90000	330.55737				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS43 On 04/11/2026 Spot Bond					0.00000	100.73826				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS62 On 26/01/2042 Spot Bond			5.29000	107.66874	5.29000	107.64022				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS64 On 30/10/2042 Spot Bond			4.94500	67.16963	4.94500	113.70627				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS81 On 31/01/2025 Spot Bond			3.98000	3.98000	3.98000	165.17772				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.26000	4.26000	4.26000	164.33108				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS87 On 07/12/2023 Spot Bond			4.96000	4.96000	4.96000	328.03230				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			8.52500	106.13400	8.52500	106.10967				0.00	0	20,000.00

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 FRX24 SPOT										0.00	0	20,000,00
Total For FRX24										0.00	0	20,000,00
FRX25 On 26/07/2025 Spot Bond			8.70500	103.29531	8.70500	103.27099				0.00	0	8,000,000,00
Total FRX25 SPOT										0.00	0	8,000,000,00
Total For FRX25										0.00	0	8,000,000,00
FRX26 On 01/10/2026 Spot Bond			9.03500	105.50267	9.03500	105.47706			463,187,406,500.00		51,265,900	30,997,40
Total FRX26 SPOT									463,187,406,500.00		51,265,900	30,997,40
Total For FRX26									463,187,406,500.00		51,265,900	30,997,40
FRX27 On 07/03/2027 Spot Bond			8.98500	104.00008	8.98500	103.97524			8,625,600,000,000.00		960,000,000	480,000,00
Total FRX27 SPOT									8,625,600,000,000.00		960,000,000	480,000,00
Total For FRX27									8,625,600,000,000.00		960,000,000	480,000,00
FRX28 On 26/07/2028 Spot Bond			9.76500	102.58532	9.76500	102.55830			0.00		0	
Total FRX28 SPOT									0.00		0	
Total For FRX28									0.00		0	
FRX30 On 31/01/2030 Spot Bond			10.31500	98.20899	10.31500	98.18171			0.00		0	
Total FRX30 SPOT									0.00		0	
Total For FRX30									0.00		0	
FRX31 On 21/02/2031 Spot Bond			10.54500	94.84854	10.54500	94.82162			6,327,000,000,000.00		600,000,000	300,000,00
Total FRX31 SPOT									6,327,000,000,000.00		600,000,000	300,000,00
Total For FRX31									6,327,000,000,000.00		600,000,000	300,000,00
FRX32 On 31/03/2032 Spot Bond			10.63000	103.95009	10.63000	103.92051			0.00		0	
Total FRX32 SPOT									0.00		0	
Total For FRX32									0.00		0	
FRX45 On 14/04/2045 Spot Bond			11.93500	72.74102	11.93500	72.71786			0.00		0	
Total FRX45 SPOT									0.00		0	
Total For FRX45									0.00		0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.45372			0.00		0	
Total FS6A3 SPOT									0.00		0	
Total For FS6A3									0.00		0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.36162			0.00		0	
Total FS6B1 SPOT									0.00		0	
Total For FS6B1									0.00		0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.35148			0.00		0	
Total FS7A2 SPOT									0.00		0	
Total For FS7A2									0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.35834				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.36036				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.05370				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	101.07240				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	102.29200				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	100.46219				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.19515				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.20204				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.24935				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.70000	117.83859	4.70000	117.80932				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.17908				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			8.79400	104.72929	8.79400	104.70453				0.00	0	
Total GRT17 SPOT										0.00	0	

Contract 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 GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.70473				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.49500	106.49153	7.49500	106.47000				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.89088				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	99.95579				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.66074				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.48350				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.62323				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.07011				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	100.43635				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.16669				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.19635				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.69721				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.97303				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.67788				0.00	0	30,000,00
Total GRT36 SPOT										0.00	0	30,000,00
Total For GRT36										0.00	0	30,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	101.51825				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.87284				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.57351				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.83625				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	102.06276				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.46043				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.35317				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	100.03246				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	100.31134				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	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
GRT51 On 14/12/2029 Spot Bond					0.00000	99.83124				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	99.82359				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.67454				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.47062				0.00	398,414,200	1,119,646,700
Total GRT54 SPOT										0.00	398,414,200	1,119,646,700
Total For GRT54										0.00	398,414,200	1,119,646,700
GS0009 On 08/11/2023 Spot Bond					0.00000	100.60984				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.11500	9.11500	9.11500	101.90471				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.76181				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T20 On 04/04/2023 Spot Bond					0.00000	101.42070				0.00	0	
Total H12T20 SPOT										0.00	0	
Total For H12T20										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	105.91146				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T24 On 20/04/2023 Spot Bond					0.00000	100.99763				0.00	0	
Total H12T24 SPOT										0.00	0	
Total For H12T24										0.00	0	
H12T26 On 30/03/2023 Spot Bond					0.00000	101.44929				0.00	0	
Total H12T26 SPOT										0.00	0	
Total For H12T26										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	100.17839				0.00	0	361,800,000
Total H12T27 SPOT										0.00	0	361,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For H12T27										0.00	0	361,800,00
H12T3 On 19/03/2025 Spot Bond					0.00000	101.89103				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	101.68905				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.78102				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	99.90278				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.40813				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	101.13706				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.92377				0.00	0	350,000,00
Total HILB15 SPOT										0.00	0	350,000,00
Total For HILB15										0.00	0	350,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	100.65300				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.82000	328.44655	4.82000	328.36392				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.95000	4.95000	4.95000	329.70368				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.66500	98.70385	10.66500	98.67552				0.00	0	1,000,000,00
Total HWAY30 SPOT										0.00	0	1,000,000,00
Total For HWAY30										0.00	0	1,000,000,00
HWAY3 On 28/02/2033 Spot Bond			5.29000	76.71285	5.29000	110.09155				0.00	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 HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			11.99000	84.10513	11.99000	84.07808		24,116,615,259,000.00	2,011,394,100	4,950,151,500	
Total HWAY34 SPOT								24,116,615,259,000.00	2,011,394,100	4,950,151,500	
Total For HWAY34								24,116,615,259,000.00	2,011,394,100	4,950,151,500	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.03564	100.00000	10.01318		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			12.05500	83.07962	12.05500	83.05276		26,703,664,593,000.00	2,215,152,600	5,294,604,000	
Total HWAY35 SPOT								26,703,664,593,000.00	2,215,152,600	5,294,604,000	
Total For HWAY35								26,703,664,593,000.00	2,215,152,600	5,294,604,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.03077	100.00000	10.00832		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			3.42100	166.92050	3.41000	166.91853		647,462,705,461,000.00	189,261,241,000	558,005,678,800	
Total I2025 SPOT								647,462,705,461,000.00	189,261,241,000	558,005,678,800	
Total For I2025								647,462,705,461,000.00	189,261,241,000	558,005,678,800	
I2029 On 31/03/2029 Spot Bond			4.19000	121.09298	4.23000	120.79533		33,358,888,173,100.00	7,961,548,490	153,044,069,100	
Total I2029 SPOT								33,358,888,173,100.00	7,961,548,490	153,044,069,100	
Total For I2029								33,358,888,173,100.00	7,961,548,490	153,044,069,100	
I2033 On 28/02/2033 Spot Bond			4.64000	113.94339	4.64000	113.91542		541,000,155,968,000.00	116,594,861,200	423,240,595,700	
Total I2033 SPOT								541,000,155,968,000.00	116,594,861,200	423,240,595,700	
Total For I2033								541,000,155,968,000.00	116,594,861,200	423,240,595,700	
I2038 On 31/01/2038 Spot Bond			4.70000	126.86427	4.69000	126.98475		558,746,587,445,600.00	118,882,252,648	609,433,272,800	
Total I2038 SPOT								558,746,587,445,600.00	118,882,252,648	609,433,272,800	
Total For I2038								558,746,587,445,600.00	118,882,252,648	609,433,272,800	
I2046 On 31/03/2046 Spot Bond			4.74000	112.62800	4.68500	113.57733		375,351,101,040,000.00	79,187,996,000	544,063,689,200	
Total I2046 SPOT								375,351,101,040,000.00	79,187,996,000	544,063,689,200	
Total For I2046								375,351,101,040,000.00	79,187,996,000	544,063,689,200	
I2050 On 31/12/2050 Spot Bond			4.69000	113.83576	4.68500	113.90771		628,796,421,673,000.00	134,071,731,700	450,499,474,200	
Total I2050 SPOT								628,796,421,673,000.00	134,071,731,700	450,499,474,200	
Total For I2050								628,796,421,673,000.00	134,071,731,700	450,499,474,200	
IBG01 On 07/02/2025 Spot Bond					0.00000	100.54127		0.00	40,000,000	20,000,000	
Total IBG01 SPOT								0.00	40,000,000	20,000,000	
Total For IBG01								0.00	40,000,000	20,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBG02 On 07/02/2027 Spot Bond					0.00000	100.32119				0.00	1,256,361,200	365,167,50
Total IBG02 SPOT										0.00	1,256,361,200	365,167,50
Total For IBG02										0.00	1,256,361,200	365,167,50
IBL109 On 07/12/2023 Spot Bond			4.62000	328.91964	4.62000	328.83866				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.43999				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.59941				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.55636				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.22119				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.32682				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	101.27723				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.89022				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.82611				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.91928				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.58767				0.00	0	
Total IBL147 SPOT										0.00	0	

Contract 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 IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.18165				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.18591				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.35015				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.65367				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.21883				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.24413				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.53128				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.52767				0.00	0	40,000,00
Total IBL168 SPOT										0.00	0	40,000,00
Total For IBL168										0.00	0	40,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	101.09317				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.19510				0.00	0	1,000,000,00
Total IBL178 SPOT										0.00	0	1,000,000,00
Total For IBL178										0.00	0	1,000,000,00
IBL181 On 25/08/2024 Spot Bond					0.00000	100.18856				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.36887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	99.87622				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	99.58989				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.33694				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.69219				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.57169				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.87207				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.53406				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.38457				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	99.94740				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	99.94905				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	99.95070				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL208 On 31/01/2025 Spot Bond					0.00000	100.91493				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.36589				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL215 On 07/03/2023 Spot Bond					0.00000	99.57089				0.00	0	
Total IBL215 SPOT										0.00	0	
Total For IBL215										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.95504				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.82186				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL218 On 28/03/2023 Spot Bond			9.48500	9.48500	9.48500	101.07343				0.00	0	
Total IBL218 SPOT										0.00	0	
Total For IBL218										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	100.02811				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	100.66832				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL221 On 11/04/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total IBL221 SPOT										0.00	0	
Total For IBL221										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.04500	8.04500	8.04500	102.52639				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.66226				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	102.53151				0.00	0	
Total IBL224 SPOT										0.00	0	

Contract 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 IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.19130				0.00	160,000,000	80,000,000
Total IBL225 SPOT										0.00	160,000,000	80,000,000
Total For IBL225										0.00	160,000,000	80,000,000
IBL226 On 25/05/2023 Spot Bond					0.00000	99.25232				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.97366				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	99.94992				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	99.85312				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	99.84895				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.89332				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			8.94500	8.94500	8.94500	101.78162				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.67157				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.71795				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	100.78516				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	97.95558				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	100.52672				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.12236				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.22031				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	101.09151				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.90586				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.93730				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.67570				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			9.85000	9.85000	9.85000	98.17643				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.47099				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.66637				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			7.99500	102.52923	7.99500	102.50668				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL249 On 11/04/2024 Spot Bond					0.00000	101.25841				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.68627				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	100.16489				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	99.97700				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	99.86656				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	99.80606				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.85530				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.84138				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.86038				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.70881				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.83378				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.06500	8.06500	8.06500	99.79959				0.00	0	
Total IBL266 SPOT										0.00	0	

Contract 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 IBL266									0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.46406			0.00	0	
Total IBL267 SPOT									0.00	0	
Total For IBL267									0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.27727			0.00	0	
Total IBL268 SPOT									0.00	0	
Total For IBL268									0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.27500	101.39717	9.27500	101.37179			0.00	0	50,000,00
Total IBL60 SPOT									0.00	0	50,000,00
Total For IBL60									0.00	0	50,000,00
IBL98 On 03/10/2023 Spot Bond					0.00000	101.98733			0.00	0	
Total IBL98 SPOT									0.00	0	
Total For IBL98									0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.52500	102.75513	9.52500	102.72872			0.00	0	
Total IDCG06 SPOT									0.00	0	
Total For IDCG06									0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.01500	104.81439	11.01500	104.84037			0.00	0	
Total IDCG08 SPOT									0.00	0	
Total For IDCG08									0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.08500	104.91102	10.08500	104.88266		5,875,791,278,000.00		582,626,800	120,270,40
Total IDCG11 SPOT								5,875,791,278,000.00		582,626,800	120,270,40
Total For IDCG11								5,875,791,278,000.00		582,626,800	120,270,40
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.91908			0.00	0	212,300,00
Total IDCG13 SPOT									0.00	0	212,300,00
Total For IDCG13									0.00	0	212,300,00
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.22456			0.00	0	
Total IDCG15 SPOT									0.00	0	
Total For IDCG15									0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.82917			0.00	0	
Total IDCG16 SPOT									0.00	0	
Total For IDCG16									0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.67901			0.00	0	
Total IDCG17 SPOT									0.00	0	
Total For IDCG17									0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	99.64597			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.49630				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.76646				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			8.83500	101.90105	8.83500	101.87685				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.07952				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	102.67738				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.25231				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	101.48484				0.00	0	110,000,00
Total INLV07 SPOT										0.00	0	110,000,00
Total For INLV07										0.00	0	110,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	104.00096				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.80118				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	100.02944				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.91966				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV12 On 25/06/2027 Spot Bond					0.00000	101.78241				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.21829				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.88807				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.36874				0.00	4,600,000,000	4,600,000,000
Total IPF31 SPOT										0.00	4,600,000,000	4,600,000,000
Total For IPF31										0.00	4,600,000,000	4,600,000,000
IPF32 On 01/07/2026 Spot Bond					0.00000	101.55699				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	102.02291				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.29806				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.30121				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.29323				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.29967				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.30121				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	100.17334				0.00	0	
Total IPFC41 SPOT										0.00	0	

Contract 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 IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.38012				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.29001				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV019 On 31/03/2028 Spot Bond			5.90500	204.05222	5.90500	203.99497				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	104.50565				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.80500	204.98351	5.80500	204.92656				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.39149				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	100.10438				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	100.18949				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	102.01359				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	99.87404				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.75364				0.00	0	275,500,00
Total IVC159 SPOT										0.00	0	275,500,00
Total For IVC159										0.00	0	275,500,00
IVC176 On 05/06/2023 Spot Bond					0.00000	100.02437				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.47632				0.00	0	445,300,00
Total IVC178 SPOT										0.00	0	445,300,00
Total For IVC178										0.00	0	445,300,00
IVC186 On 21/12/2024 Spot Bond			8.21500	100.21685	8.21500	100.19468				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.12907				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.22500	100.72402	7.22500	100.70464				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.91580				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.26500	99.74966	8.26500	99.72794				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	99.91671				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.20500	99.74856	8.20500	99.72700				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.50646				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC208 On 07/06/2023 Spot Bond					0.00000	99.99993				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2023 Spot Bond					0.00000	100.97919				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC214 On 28/04/2023 Spot Bond					0.00000	100.90489				0.00	0	
Total IVC214 SPOT										0.00	0	
Total For IVC214										0.00	0	
IVC215 On 04/04/2023 Spot Bond			6.69500	6.69500	6.69500	102.82192				0.00	0	
Total IVC215 SPOT										0.00	0	
Total For IVC215										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.44500	103.17357	8.44500	103.15014				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC217 On 02/05/2023 Spot Bond			5.77500	101.51659	5.77500	100.90595				0.00	0	
Total IVC217 SPOT										0.00	0	
Total For IVC217										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.14000	9.14000	9.14000	100.52346				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	100.93752				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.94249				0.00	0	247,500,00
Total IVC223 SPOT										0.00	0	247,500,00
Total For IVC223										0.00	0	247,500,00
IVC224 On 19/11/2024 Spot Bond					0.00000	100.37559				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/03/2023 Spot Bond					0.00000	101.65081				0.00	0	
Total IVC225 SPOT										0.00	0	

Contract 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 IVC225									0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	100.14471			0.00	0	
Total IVC226 SPOT									0.00	0	
Total For IVC226									0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.45500	9.45500	9.45500	100.72998			0.00	0	
Total IVC227 SPOT									0.00	0	
Total For IVC227									0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.19525			0.00	0	
Total IVC229 SPOT									0.00	0	
Total For IVC229									0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.43000	8.43000	8.43000	101.57330			0.00	0	
Total IVC230 SPOT									0.00	0	
Total For IVC230									0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.05500	9.05500	9.05500	101.08014			0.00	0	292,500,00
Total IVC231 SPOT									0.00	0	292,500,00
Total For IVC231									0.00	0	292,500,00
IVC232 On 28/11/2025 Spot Bond					0.00000	100.17137			0.00	0	
Total IVC232 SPOT									0.00	0	
Total For IVC232									0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	102.27859			0.00	0	
Total IVC234 SPOT									0.00	0	
Total For IVC234									0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	102.06005			0.00	0	
Total IVC236 SPOT									0.00	0	
Total For IVC236									0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.66217			0.00	0	
Total IVC237 SPOT									0.00	0	
Total For IVC237									0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.75788			0.00	0	
Total IVC238 SPOT									0.00	0	
Total For IVC238									0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	100.03520			0.00	0	
Total IVC239 SPOT									0.00	0	
Total For IVC239									0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.17489			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.17287				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	100.13465				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVZ132 On 04/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.29528				0.00	0	
Total IVZ132 SPOT										0.00	0	
Total For IVZ132										0.00	0	
IVZ133 On 06/04/2023 Spot Bond			7.85000	7.85000	7.85000	99.25288				0.00	0	
Total IVZ133 SPOT										0.00	0	
Total For IVZ133										0.00	0	
IVZ134 On 04/05/2023 Spot Bond			7.95000	7.95000	7.95000	98.64638				0.00	0	
Total IVZ134 SPOT										0.00	0	
Total For IVZ134										0.00	0	
IVZ135 On 11/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.48894				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.38275				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.00000	8.00000	8.00000	98.34034				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	102.21362				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP014 On 19/07/2024 Spot Bond					0.00000	101.33194				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	101.02832				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	101.20469				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.36881				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.91688				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	99.80325				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	100.75223				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	100.36488				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	100.15531				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.34658				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.52486				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.63665				0.00	0	
Total KAP026 SPOT										0.00	0	

Contract 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 KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	101.67619				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	100.36372				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	100.36897				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.58500	119.14857	9.58500	119.11776				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.88576				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.30888				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	102.90706				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.90738				0.00	0	140,000,00
Total LGL12 SPOT										0.00	0	140,000,00
Total For LGL12										0.00	0	140,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.68564				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.70438				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.38253				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.39059				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.39864				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.61587				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.82865				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.41534				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.23503				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	99.80619				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	100.23959				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07i On 30/09/2025 Spot Bond					0.00000	101.52402				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	100.93015				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.74707				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.45589				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP04 On 27/03/2024 Spot Bond					0.00000	101.81497				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	99.87051				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.56292				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			8.83500	8.83500	8.83500	106.00378				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.97626				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.61856				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	100.77437				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			9.48500	101.61444	9.48500	101.58858			9,613,578,660,000.00	1,013,556,000	274,699,800	
Total MML02 SPOT									9,613,578,660,000.00	1,013,556,000	274,699,800	
Total For MML02									9,613,578,660,000.00	1,013,556,000	274,699,800	
MML03 On 15/03/2028 Spot Bond					0.00000	101.34127				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			9.73500	92.64077	9.73500	92.61537				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.71475				0.00	1,000,000,000	1,000,000,000
Total MML05 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MML05										0.00	1,000,000,000	1,000,000,000
MML06 On 25/05/2029 Spot Bond			10.34000	101.33121	10.34000	101.30300				0.00	0	
Total MML06 SPOT										0.00	0	

Contract 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 MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.90859				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.29966				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.59334				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	101.19299				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.93996				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	101.16929				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.83339				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	101.03244				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	102.43187				0.00	0	531,800,00
Total MTN21 SPOT										0.00	0	531,800,00
Total For MTN21										0.00	0	531,800,00
MTN22 On 29/07/2023 Spot Bond					0.00000	101.46840				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.43000	97.97216	9.43000	97.94722				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	104.41139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.40387				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.56270				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.99280				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	100.36196				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	100.63061				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	101.26997				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	100.19550				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	100.40076				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	100.27597				0.00	1,520,000,000	760,000,000
Total MTN33 SPOT										0.00	1,520,000,000	760,000,000
Total For MTN33										0.00	1,520,000,000	760,000,000
MTN35 On 14/11/2027 Spot Bond					0.00000	101.08850				0.00	0	240,000,000
Total MTN35 SPOT										0.00	0	240,000,000
Total For MTN35										0.00	0	240,000,000
MTN36 On 14/11/2029 Spot Bond					0.00000	100.53924				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MWAR(On 22/11/2023 Spot Bond					0.00000	100.34614				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.52797				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	100.34252				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	100.34267				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	100.33116				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.31047				0.00	0	225,000,00
Total MWAR10 SPOT										0.00	0	225,000,00
Total For MWAR10										0.00	0	225,000,00
N7B25 On 20/06/2025 Spot Bond					0.00000	101.80993				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	102.11887				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.38144				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.62289				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.23500	101.28841	9.23500	101.26370				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.34500	101.45903	10.34500	101.43075				0.00	0	
Total NAM04 SPOT										0.00	0	

Contract 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 NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.10153				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.87394				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	101.00616				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.86800				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.95563				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			8.77500	105.48500	8.77500	105.45998				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			8.98500	101.40547	8.98500	101.38086				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.11500	105.95047	9.11500	105.92453				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.20500	105.89979	9.20500	105.87361				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			9.31000	105.98253	9.31000	105.95589				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			7.96300	109.68774	7.96300	109.66408				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			9.00500	110.52770	9.00500	110.50081				0.00	0	1,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	102.06876				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	89.83434	100.00000	89.62494				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	103.52584				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27J On 10/05/2026 Spot Bond			8.93000	109.62718	8.93000	109.60073			7,367,307,152,000.00	825,006,400	192,008,400	
Total NBK27A SPOT									7,367,307,152,000.00	825,006,400	192,008,400	
Total For NBK27A									7,367,307,152,000.00	825,006,400	192,008,400	
NBK28J On 02/08/2023 Spot Bond			8.01000	101.72346	8.01000	101.70183			0.00	0	400,000.00	
Total NBK28A SPOT									0.00	0	400,000.00	
Total For NBK28A									0.00	0	400,000.00	
NBK29J On 31/07/2026 Spot Bond			9.07500	105.11648	9.07500	105.09071			9,301,391,302,500.00	1,024,946,700	242,902,900	
Total NBK29A SPOT									9,301,391,302,500.00	1,024,946,700	242,902,900	
Total For NBK29A									9,301,391,302,500.00	1,024,946,700	242,902,900	
NBK30J On 20/02/2024 Spot Bond			8.80500	101.12984	8.80500	101.10577			0.00	0		
Total NBK30A SPOT									0.00	0	0	
Total For NBK30A									0.00	0	0	
NBK31J On 09/11/2023 Spot Bond			8.57500	103.60470	8.57500	103.58068			0.00	0		
Total NBK31A SPOT									0.00	0	0	
Total For NBK31A									0.00	0	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	100.87375			0.00	0		
Total NBK35B SPOT									0.00	0	0	
Total For NBK35B									0.00	0	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	103.39109			0.00	0		
Total NBK36B SPOT									0.00	0	0	
Total For NBK36B									0.00	0	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	83.34727			0.00	0		
Total NBK4 SPOT									0.00	0	0	
Total For NBK4									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	Options Interest
NBK40I On 31/07/2026 Spot Bond					0.00000	103.38888				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.24435				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.04071				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.36073				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.92236				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.15764				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.79355				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.88043				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.79656				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5I On 01/08/2024 Spot Bond					0.00000	101.28629				0.00	0	6,000,000.00
Total NBKB56 SPOT										0.00	0	6,000,000.00
Total For NBKB56										0.00	0	6,000,000.00
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.02757				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.54512				0.00	1,640,000,000	820,000.00
Total NBKB58 SPOT										0.00	1,640,000,000	820,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBKB58										0.00	1,640,000,000	820,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.40359				0.00	500,000,000	1,290,000,000
Total NBKB60 SPOT										0.00	500,000,000	1,290,000,000
Total For NBKB60										0.00	500,000,000	1,290,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.15658				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.14097				0.00	300,000,000	150,000,000
Total NBKB62 SPOT										0.00	300,000,000	150,000,000
Total For NBKB62										0.00	300,000,000	150,000,000
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.32630				0.00	6,000,000,000	3,190,000,000
Total NBKB63 SPOT										0.00	6,000,000,000	3,190,000,000
Total For NBKB63										0.00	6,000,000,000	3,190,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.63697				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.33653				0.00	0	1,590,000,000
Total NBKB65 SPOT										0.00	0	1,590,000,000
Total For NBKB65										0.00	0	1,590,000,000
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.34061				0.00	0	190,000,000
Total NBKB66 SPOT										0.00	0	190,000,000
Total For NBKB66										0.00	0	190,000,000
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.34320				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.80939				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.33000	105.28398	10.33000	105.25469				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.94034				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.98500	105.37364	9.98500	105.34528				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.95085				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.96750				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.98851				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.03973				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	100.03973				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	100.22298				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	102.24645				0.00	0	675,700,00
Total NGL04 SPOT										0.00	0	675,700,00
Total For NGL04										0.00	0	675,700,00
NGL05 On 26/07/2023 Spot Bond					0.00000	101.57845				0.00	0	61,500,00
Total NGL05 SPOT										0.00	0	61,500,00
Total For NGL05										0.00	0	61,500,00
NGL06 On 01/12/2023 Spot Bond					0.00000	100.96175				0.00	0	30,000,000,00
Total NGL06 SPOT										0.00	0	30,000,000,00
Total For NGL06										0.00	0	30,000,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	102.37116				0.00	0	
Total NGL07 SPOT										0.00	0	

Contract 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 NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	106.02065				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.88288				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.74451				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.39252				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.95134				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	104.21904				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	105.43233				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.66505				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	104.39449				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.24939				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	103.31037				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.90319				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	103.65639				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	101.29559				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11(On 10/12/2027 Spot Bond					0.00000	99.87758				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G(On 16/06/2026 Spot Bond					0.00000	104.48614				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	99.82964				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01(On 11/05/2025 Spot Bond					0.00000	105.43731				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01(On 25/05/2023 Spot Bond					0.00000	100.80730				0.00	0	360,000,00
Total NHM018 SPOT										0.00	0	360,000,00
Total For NHM018										0.00	0	360,000,00
NHM01(On 25/05/2024 Spot Bond					0.00000	103.21695				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02(On 25/11/2023 Spot Bond					0.00000	102.04647				0.00	0	30,000,00
Total NHM020 SPOT										0.00	0	30,000,00
Total For NHM020										0.00	0	30,000,00
NHM02(On 26/11/2026 Spot Bond					0.00000	101.89706				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02(On 23/09/2027 Spot Bond					0.00000	102.22627				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM02 On 21/10/2025 Spot Bond					0.00000	101.20579				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.62500	5.62500	5.62500	227.88804				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.61500	4.61500	4.61500	216.40026				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.16500	4.16500	4.16500	164.61773				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	114.97693				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	116.15213				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	164.30095				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	275.37724	3.45000	275.31809				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.07000	4.07000	4.07000	164.90498				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.26000	4.26000	4.26000	219.96611				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.40500	218.55401	4.40500	218.50148				0.00	0	
Total NILB15 SPOT										0.00	0	

Contract 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 NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.46000	90.48649	5.46000	115.87858				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	101.76423				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	145.48790				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.40035				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.77909				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	100.56718				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.30662				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.41886				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	98.64326				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.33557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.94884				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.62725				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	99.85299				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.33156				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.01568				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.27336				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	99.84815				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN075 On 18/03/2024 Spot Bond					0.00000	95.11383				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.86456				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.06894				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.68871				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	102.01462				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	99.82801				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	102.01462				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.75454				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	94.07767				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	101.99055				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.92302				0.00	0	
Total NN176 SPOT										0.00	0	

Contract 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 NN176									0.00	0	
NN177 On 12/11/2025 Spot Bond			10.36500	10.36500	10.36500	101.27075		33,198,798,561,000.00	3,202,971,400	899,839,20	
Total NN177 SPOT								33,198,798,561,000.00	3,202,971,400	899,839,20	
Total For NN177								33,198,798,561,000.00	3,202,971,400	899,839,20	
NN178 On 02/04/2029 Spot Bond			9.97500	9.97500	9.97500	105.07405		0.00	0		
Total NN178 SPOT								0.00	0		
Total For NN178								0.00	0		
NN179 On 15/09/2028 Spot Bond			10.00000	10.00000	10.00000	101.24451		0.00	0		
Total NN179 SPOT								0.00	0		
Total For NN179								0.00	0		
NN196 On 22/02/2024 Spot Bond					0.00000	100.31811		0.00	0		
Total NN196 SPOT								0.00	0		
Total For NN196								0.00	0		
NNF01: On 12/06/2025 Spot Bond					0.00000	104.41560		0.00	0		
Total NNF012 SPOT								0.00	0		
Total For NNF012								0.00	0		
NNF01: On 24/06/2025 Spot Bond					0.00000	138.13000		0.00	0		
Total NNF013 SPOT								0.00	0		
Total For NNF013								0.00	0		
NNF01: On 24/06/2025 Spot Bond					0.00000	127.61000		0.00	0		
Total NNF014 SPOT								0.00	0		
Total For NNF014								0.00	0		
NNF01: On 15/07/2025 Spot Bond					0.00000	140.99000		0.00	0		
Total NNF015 SPOT								0.00	0		
Total For NNF015								0.00	0		
NNF01: On 07/07/2025 Spot Bond					0.00000	138.56000		0.00	0		
Total NNF016 SPOT								0.00	0		
Total For NNF016								0.00	0		
NNF01: On 21/09/2023 Spot Bond					0.00000	135.69512		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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 10/07/2023 Spot Bond					0.00000	100.00000				0.00	5,000,000,000	5,000,000,000
Total NNF084 SPOT										0.00	5,000,000,000	5,000,000,000
Total For NNF084										0.00	5,000,000,000	5,000,000,000
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.15845				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	100.40809				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.15694				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	100.15798				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	123.84053				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2052 Spot Bond					0.00000	87.87375				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.35528				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.33057				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.33874				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.34222				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	108.56275				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.34459				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.36305				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.34917				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	110.24008				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.30570				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			5.20000	212.71775	5.20000	212.66213				0.00	0	
Total NRA023 SPOT										0.00	0	

Contract 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 NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.09500	108.06038	11.09500	108.02833				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02: On 30/11/2028 Spot Bond			100.00000	16.08027	100.00000	16.04448				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	100.51997				0.00	0	75,000,00
Total NTC26 SPOT										0.00	0	75,000,00
Total For NTC26										0.00	0	75,000,00
NTC27 On 12/06/2023 Spot Bond					0.00000	99.96777				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.44325				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.89494				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.67668				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	99.99975				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	100.21778				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	101.28989				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.50414				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.51441				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2023 Spot Bond					0.00000	101.92761				0.00	140,000,000	70,000,00
Total NTCG01 SPOT										0.00	140,000,000	70,000,00
Total For NTCG01										0.00	140,000,000	70,000,00
OML07 On 19/03/2025 Spot Bond			8.25500	110.09223	8.25500	110.06763				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			8.66000	105.78384	8.66000	105.75908				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	100.30795				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.07633				0.00	0	40,000,00
Total OML12 SPOT										0.00	0	40,000,00
Total For OML12										0.00	0	40,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	102.34958				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.27278				0.00	2,500,000,000	2,500,000,00
Total OML14 SPOT										0.00	2,500,000,000	2,500,000,00
Total For OML14										0.00	2,500,000,000	2,500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	100.88769				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	100.05969				0.00	0	40,000,00
Total PARS01 SPOT										0.00	0	40,000,00
Total For PARS01										0.00	0	40,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	99.82231				0.00	6,000,000,000	3,000,000,00
Total PARS02 SPOT										0.00	6,000,000,000	3,000,000,00
Total For PARS02										0.00	6,000,000,000	3,000,000,00
PEP01 On 10/03/2023 Spot Bond					0.00000	99.93484				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
PEP02 On 10/03/2025 Spot Bond					0.00000	100.78207				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	101.12186				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.51695				0.00	6,000,000,000	3,000,000,000
Total PEP04 SPOT										0.00	6,000,000,000	3,000,000,000
Total For PEP04										0.00	6,000,000,000	3,000,000,000
PEP05 On 06/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			280,000,000,000,000.00	12,800,000,000	34,800,000,000	
Total PEP05 SPOT									10,000,000,000,000.00	12,800,000,000	34,800,000,000	
Total For PEP05									10,000,000,000,000.00	12,800,000,000	34,800,000,000	
PEP06 On 06/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			527,300,000,000,000.00	5,273,000,000	85,000,000,000	
Total PEP06 SPOT									17,300,000,000,000.00	5,273,000,000	85,000,000,000	
Total For PEP06									17,300,000,000,000.00	5,273,000,000	85,000,000,000	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.44538				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	100.17916				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	100.17449				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	100.17739				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			8.55000	108.39334	8.58500	108.25278			748,312,347,645,000.00	2,192,785,069,900	1,342,391,075,600	
Total R186 SPOT									18,312,347,645,000.00	192,785,069,900	342,391,075,600	
Total For R186									18,312,347,645,000.00	192,785,069,900	342,391,075,600	
R197 On 07/12/2023 Spot Bond			3.55000	331.47039	3.55000	331.39833			181,405,000,000,000.00	51,100,000,000	463,348,899,900	
Total R197 SPOT									11,405,000,000,000.00	51,100,000,000	463,348,899,900	
Total For R197									11,405,000,000,000.00	51,100,000,000	463,348,899,900	
R202 On 07/12/2033 Spot Bond			4.62500	248.43888	4.62500	248.37766			51,037,941,987,500.00	11,035,230,700	83,885,924,800	
Total R202 SPOT									11,037,941,987,500.00	11,035,230,700	83,885,924,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total For R202									51,037,941,987,500.00	11,035,230,700	83,885,924,80
R2030 On 31/01/2030 Spot Bond			10.12500	90.40828	10.16000	90.22432			089,174,273,325,000.00	2,971,770,298,600	2,421,683,023,70
Total R2030 SPOT									19,174,273,325,000.00	971,770,298,600	421,683,023,70
Total For R2030									19,174,273,325,000.00	971,770,298,600	421,683,023,70
R2032 On 31/03/2032 Spot Bond			10.68500	89.67445	10.71000	89.51947			015,867,946,778,500.00	1,498,911,366,100	1,421,027,086,90
Total R2032 SPOT									15,867,946,778,500.00	498,911,366,100	421,027,086,90
Total For R2032									15,867,946,778,500.00	498,911,366,100	421,027,086,90
R2035 On 28/02/2035 Spot Bond			11.14000	85.40508	11.17500	85.17622			763,864,625,588,000.00	1,235,535,424,200	1,276,380,186,60
Total R2035 SPOT									13,864,625,588,000.00	235,535,424,200	276,380,186,60
Total For R2035									13,864,625,588,000.00	235,535,424,200	276,380,186,60
R2037 On 31/01/2037 Spot Bond			11.37500	80.98200	11.42500	80.66434			041,987,131,350,000.00	1,586,108,758,800	1,074,669,065,10
Total R2037 SPOT									11,987,131,350,000.00	586,108,758,800	074,669,065,10
Total For R2037									11,987,131,350,000.00	586,108,758,800	074,669,065,10
R2040 On 31/01/2040 Spot Bond			11.46500	82.64208	11.51500	82.30106			641,215,029,106,500.00	492,037,944,100	1,309,580,016,30
Total R2040 SPOT									11,215,029,106,500.00	492,037,944,100	309,580,016,30
Total For R2040									11,215,029,106,500.00	492,037,944,100	309,580,016,30
R2044 On 31/01/2044 Spot Bond			11.55500	78.89553	11.59500	78.61626			024,829,980,830,500.00	521,404,585,100	2,112,088,707,70
Total R2044 SPOT									14,829,980,830,500.00	521,404,585,100	112,088,707,70
Total For R2044									14,829,980,830,500.00	521,404,585,100	112,088,707,70
R2048 On 28/02/2048 Spot Bond			11.43000	78.19798	11.47500	77.87720			557,563,977,377,000.00	1,711,072,963,900	1,388,958,626,20
Total R2048 SPOT									17,563,977,377,000.00	711,072,963,900	388,958,626,20
Total For R2048									17,563,977,377,000.00	711,072,963,900	388,958,626,20
R209 On 31/03/2036 Spot Bond			11.16500	69.34776	11.21500	69.07178			564,587,721,345,500.00	587,961,282,700	776,197,644,40
Total R209 SPOT									14,587,721,345,500.00	587,961,282,700	776,197,644,40
Total For R209									14,587,721,345,500.00	587,961,282,700	776,197,644,40
R210 On 31/03/2028 Spot Bond			3.91000	223.59932	3.90500	223.60021			37,510,338,670,000.00	9,593,437,000	310,456,069,50
Total R210 SPOT									17,510,338,670,000.00	9,593,437,000	310,456,069,50
Total For R210									17,510,338,670,000.00	9,593,437,000	310,456,069,50
R213 On 28/02/2031 Spot Bond			10.48000	81.64141	10.51500	81.45560			334,435,181,032,000.00	318,171,295,900	1,069,864,666,30
Total R213 SPOT									14,435,181,032,000.00	318,171,295,900	069,864,666,30
Total For R213									14,435,181,032,000.00	318,171,295,900	069,864,666,30
R214 On 28/02/2041 Spot Bond			11.34000	63.33190	11.38500	63.07249			736,950,556,938,000.00	594,087,350,700	491,787,254,20
Total R214 SPOT									16,950,556,938,000.00	594,087,350,700	491,787,254,20
Total For R214									16,950,556,938,000.00	594,087,350,700	491,787,254,20
RDFB1 On 12/03/2023 Spot Bond					0.00000	99.86617			0.00	0	300,000,00

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 RDFB14 SPOT										0.00	0	300,000,00
Total For RDFB14										0.00	0	300,000,00
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.27417				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.93663				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.16651				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.85645				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	102.25075				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.74340				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.55129				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2: On 26/07/2024 Spot Bond					0.00000	101.79668				0.00	140,000,000	70,000,00
Total RDFB27 SPOT										0.00	140,000,000	70,000,00
Total For RDFB27										0.00	140,000,000	70,000,00
RDFG0: On 21/09/2025 Spot Bond					0.00000	102.12310				0.00	0	40,000,00
Total RDFG01 SPOT										0.00	0	40,000,00
Total For RDFG01										0.00	0	40,000,00
RDFG0: On 21/09/2027 Spot Bond					0.00000	101.64010				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0: On 21/09/2029 Spot Bond					0.00000	101.92447				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.98659				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	99.95213				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	99.95169				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.92279				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED15 On 31/01/2028 Spot Bond					0.00000	96.53693				0.00	0	
Total RED151 SPOT										0.00	0	
Total For RED151										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	99.99972				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.67783				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.67128				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	101.26954				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	100.03266				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	99.94588				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	101.83659				0.00	0	
Total RED704 SPOT										0.00	0	

Contract 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 RED704										0.00	0	
RED70: On 17/04/2023 Spot Bond					0.00000	102.05369				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.99620				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	101.40224				0.00	0	140,000,00
Total RES50 SPOT										0.00	0	140,000,00
Total For RES50										0.00	0	140,000,00
RES52 On 07/05/2024 Spot Bond					0.00000	101.15057				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.93369				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.29085				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.02282				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	99.80822				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.54856				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.84974				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.84344				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.92958				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.90857				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	102.02411				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	102.00311				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	102.25512				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	102.23412				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.96742				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RW23 On 10/12/2023 Spot Bond			9.51500	102.26796	9.51500	102.24185				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.33000	97.94212	11.33000	97.91247			3,998,632,319,000.00	352,924,300	89,266,100	
Total RW28 SPOT									3,998,632,319,000.00	352,924,300	89,266,100	
Total For RW28									3,998,632,319,000.00	352,924,300	89,266,100	
RW31 On 30/06/2031 Spot Bond			11.81500	96.07921	11.81500	96.04892			0.00	0		
Total RW31 SPOT									0.00	0	0	
Total For RW31									0.00	0	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.29667				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RWL28 On 30/06/2028 Spot Bond			10.84000	97.28819	10.84000	97.25999				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	100.99469				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.29691				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.24000	105.30384	9.24000	105.27758				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.99364				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			8.97500	101.47465	8.97500	101.45005			8,077,500,000,000.00	900,000,000	450,000,000	
Total SBS27 SPOT									8,077,500,000,000.00	900,000,000	450,000,000	
Total For SBS27									8,077,500,000,000.00	900,000,000	450,000,000	
SBS3 On 25/05/2026 Spot Bond			9.25500	99.43301	9.25500	99.40816			0.00	0		
Total SBS3 SPOT									0.00	0		
Total For SBS3									0.00	0		
SBS31 On 12/06/2027 Spot Bond			9.58500	102.97009	9.58500	102.94360			0.00	0		
Total SBS31 SPOT									0.00	0		
Total For SBS31									0.00	0		
SBS34 On 19/09/2024 Spot Bond			9.01500	106.25602	9.01500	106.23014			0.00	0		
Total SBS34 SPOT									0.00	0		
Total For SBS34									0.00	0		
SBS38 On 29/01/2025 Spot Bond			9.01000	101.07423	9.01000	101.04962			0.00	0		
Total SBS38 SPOT									0.00	0		
Total For SBS38									0.00	0		
SBS39 On 29/01/2030 Spot Bond			10.59000	96.76815	10.59000	96.74057			0.00	0		
Total SBS39 SPOT									0.00	0		

Contract 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 SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.12000	106.92481	9.12000	106.89847				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.71000	107.53399	9.71000	107.50583				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			8.94500	8.94500	8.94500	101.63372				0.00	0	1,000,000,00
Total SBS51 SPOT										0.00	0	1,000,000,00
Total For SBS51										0.00	0	1,000,000,00
SBS52 On 29/01/2030 Spot Bond					0.00000	103.26423				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.89332				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	100.66266				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	102.26337				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.23867				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.74841				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.71890				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.83060				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.22856				0.00	0	40,000,00

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 SBS67 SPOT										0.00	0	40,000,00
Total For SBS67										0.00	0	40,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.50529				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.02352				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.85086				0.00	240,000,000	120,000,00
Total SBS70 SPOT										0.00	240,000,000	120,000,00
Total For SBS70										0.00	240,000,000	120,000,00
SBS71 On 02/02/2027 Spot Bond					0.00000	100.92901				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.27146				0.00	0	40,000,00
Total SBS72 SPOT										0.00	0	40,000,00
Total For SBS72										0.00	0	40,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	101.26479				0.00	220,000,000	110,000,00
Total SBS74 SPOT										0.00	220,000,000	110,000,00
Total For SBS74										0.00	220,000,000	110,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.64438				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.52320				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.49326				0.00	0	900,000,00
Total SBS77 SPOT										0.00	0	900,000,00
Total For SBS77										0.00	0	900,000,00
SBS78 On 01/12/2025 Spot Bond					0.00000	100.13755				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.34566				0.00	2,500,000,000	2,860,000,00
Total SBS79 SPOT										0.00	2,500,000,000	2,860,000,00
Total For SBS79										0.00	2,500,000,000	2,860,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS80 On 03/02/2028 Spot Bond			9.77500	9.77500	9.77500	98.40037				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			4.45000	329.32266	4.45000	329.24309				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.37500	5.37500	5.37500	232.81489				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.22703				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.63905				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	104.65799				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	106.12041				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	102.46545				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10 On 08/04/2027 Spot Bond					0.00000	104.45562				0.00	500,000,000	1,500,000,000
Total SBT107 SPOT										0.00	500,000,000	1,500,000,000
Total For SBT107										0.00	500,000,000	1,500,000,000
SBT10 On 13/07/2027 Spot Bond					0.00000	104.08527				0.00	0	1,000,000,000
Total SBT108 SPOT										0.00	0	1,000,000,000
Total For SBT108										0.00	0	1,000,000,000
SBT10 On 31/12/2027 Spot Bond					0.00000	102.22089				0.00	0	
Total SBT109 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.77983				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.47000	103.32855	9.47000	103.30228				0.00	0	100,000,00
Total SBT203 SPOT										0.00	0	100,000,00
Total For SBT203										0.00	0	100,000,00
SBT204 On 16/04/2024 Spot Bond					0.00000	101.26525				0.00	400,000,000	200,000,00
Total SBT204 SPOT										0.00	400,000,000	200,000,00
Total For SBT204										0.00	400,000,000	200,000,00
SBT206 On 31/01/2025 Spot Bond					0.00000	101.96320				0.00	0	140,000,00
Total SBT206 SPOT										0.00	0	140,000,00
Total For SBT206										0.00	0	140,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	106.44737				0.00	0	670,000,00
Total SBT207 SPOT										0.00	0	670,000,00
Total For SBT207										0.00	0	670,000,00
SBT208 On 28/11/2025 Spot Bond					0.00000	102.56469				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.66264				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	101.20056				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.93945				0.00	0	5,000,000,00
Total SLI6 SPOT										0.00	0	5,000,000,00
Total For SLI6										0.00	0	5,000,000,00
SLI7 On 16/08/2028 Spot Bond			9.53500	95.80387	9.53500	95.77922				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.74828				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.51302				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.50762				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.52363				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.53458				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.52917				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.51838				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.53438				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.54534				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.54262				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.53990				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.55585				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT03 On 12/04/2023 Spot Bond			9.31000	104.94809	9.31000	104.92156				0.00	0	
Total SNT03 SPOT										0.00	0	
Total For SNT03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SNT05 On 30/11/2025 Spot Bond					0.00000	100.17648				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.95177				0.00	0	230,000,00
Total SNT06 SPOT										0.00	0	230,000,00
Total For SNT06										0.00	0	230,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	101.37252				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.70391				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.85484				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.33063				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	100.33513				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	100.33100				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	100.33612				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	102.18759				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.33882				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	102.43005				0.00	0	40,000,00
Total SPG007 SPOT										0.00	0	40,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SPG007										0.00	0	40,000,00
SPG00: On 15/10/2024 Spot Bond					0.00000	101.68074				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	100.71842				0.00	0	200,000,00
Total SPG010 SPOT										0.00	0	200,000,00
Total For SPG010										0.00	0	200,000,00
SPG01: On 12/07/2025 Spot Bond					0.00000	101.45384				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	101.23134				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	100.86202				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.75496				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01: On 31/01/2025 Spot Bond			4.91000	4.91000	4.91000	162.38693				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.56000	108.36031	8.56000	108.33535				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.00500	83.89701	10.00500	83.87477				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	99.08609				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.98267				0.00	0	130,000,00
Total SSN040 SPOT										0.00	0	130,000,00
Total For SSN040										0.00	0	130,000,00
SSN04: On 13/10/2023 Spot Bond			9.01500	104.35662	9.01500	104.33134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN041: On 31/01/2038 Spot Bond			5.39000	116.87066	5.39000	116.83937				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN043: On 09/02/2027 Spot Bond					0.00000	99.71421				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN044: On 30/04/2027 Spot Bond					0.00000	100.93325				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN046: On 05/04/2027 Spot Bond					0.00000	101.84645				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN047: On 08/12/2023 Spot Bond			4.58000	4.58000	4.58000	328.93374				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN050: On 31/01/2025 Spot Bond			4.31500	4.31500	4.31500	164.16544				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062: On 31/01/2038 Spot Bond			5.59000	5.59000	5.59000	114.11899				0.00	0	750,000,00
Total SSN063 SPOT										0.00	0	750,000,00
Total For SSN063										0.00	0	750,000,00
SSN063: On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	115.29525				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064: On 31/03/2028 Spot Bond			5.08500	5.08500	5.08500	211.78179				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065: On 28/05/2023 Spot Bond					0.00000	100.17678				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068: On 28/05/2023 Spot Bond					0.00000	100.17471				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 15/06/2023 Spot Bond					0.00000	99.80217				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	99.80517				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	105.53826				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.24313				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.95924				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.33134				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.20498				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	99.84558				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.74560				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.50000	5.50000	5.50000	230.33570				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	101.05740				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.39430				0.00	0	
Total SSN093 SPOT										0.00	0	

Contract 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 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	99.99991				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.82500	87.29010	10.82500	87.26468				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	102.15672				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.06500	212.03068	5.06500	211.97598				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.68000	226.88328	5.68000	226.82094				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN11: On 31/03/2024 Spot Bond					0.00000	95.73396				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/03/2023 Spot Bond					0.00000	99.87480				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	100.15280				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	97.83427				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	97.58191				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	97.96682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.30500	7.30500	7.30500	100.29947				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	99.97787				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	99.12217				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	102.67578				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.74785	112.48938	4.74785	112.46131				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.75600	46.22191	4.75600	112.48863				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	101.96452				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	99.95646				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 14/03/2023 Spot Bond					0.00000	101.85504				0.00	0	
Total SSN181 SPOT										0.00	0	
Total For SSN181										0.00	0	
SSN18(On 20/03/2023 Spot Bond					0.00000	101.74065				0.00	0	
Total SSN182 SPOT										0.00	0	
Total For SSN182										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	100.34589				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN184 On 28/04/2023 Spot Bond					0.00000	100.87939				0.00	0	
Total SSN184 SPOT										0.00	0	
Total For SSN184										0.00	0	
SSN185 On 17/05/2023 Spot Bond					0.00000	100.40569				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN186 On 22/05/2023 Spot Bond					0.00000	100.31596				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN187 On 22/05/2023 Spot Bond					0.00000	100.31596				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN188 On 23/05/2023 Spot Bond					0.00000	100.27407				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN189 On 23/05/2023 Spot Bond					0.00000	100.27407				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN190 On 30/05/2023 Spot Bond					0.00000	100.15657				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	100.47296				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	100.16111				0.00	747,806,900	72,339,400
Total SST202 SPOT										0.00	747,806,900	72,339,400
Total For SST202										0.00	747,806,900	72,339,400
SST203 On 03/03/2028 Spot Bond					0.00000	100.11956				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.61735				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.12603				0.00	0	
Total STF002 SPOT										0.00	0	

Contract 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 STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.07500	103.75208	9.07500	103.72679				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	100.40465				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.39558				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.34009				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.41607				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.34018				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	100.07970				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.34018				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.20500	100.30704	7.20500	100.28743				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.71500	100.32737	7.71500	100.30639				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.26823				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.33477				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.34213				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.34025				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.28500	100.97488	9.28500	100.94956				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.51351				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.59278				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.52780				0.00	0	727,500,0€
Total TFS154 SPOT										0.00	0	727,500,0€
Total For TFS154										0.00	0	727,500,0€
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.28693				0.00	0	472,500,0€
Total TFS156 SPOT										0.00	0	472,500,0€
Total For TFS156										0.00	0	472,500,0€
TFS157 On 16/11/2023 Spot Bond					0.00000	100.58262				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	102.08688				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.49576				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.18394				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2023 Spot Bond					0.00000	101.02218				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	101.06362				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.44165				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.21390				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	100.06041				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	99.90978				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.33565				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.40642				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.81890				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.91741				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										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	100.34042				0.00	0	30,000,00
Total TH16A2 SPOT										0.00	0	30,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH16A2										0.00	0	30,000,00
TH16A: On 21/08/2024 Spot Bond			8.48500	100.35185	8.48500	100.32882				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.34231				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.34118				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			5.75500	100.24248	5.75500	100.22677				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.34946				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.49759				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.36377				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.36113				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.37919				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.37430				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.44187				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.47369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.45498				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.35704				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.35142				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	100.34955				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.37052				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.36191				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	100.36078				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.43924				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.42545				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	100.41686				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	100.31892				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18B On 21/08/2027 Spot Bond					0.00000	100.34964				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	100.16838				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.37589				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.36839				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.41332				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.40584				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.31937				0.00	0	240,300,00
Total TH18O1 SPOT										0.00	0	240,300,00
Total For TH18O1										0.00	0	240,300,00
TH18O On 21/11/2023 Spot Bond					0.00000	100.31895				0.00	0	421,200,00
Total TH18O2 SPOT										0.00	0	421,200,00
Total For TH18O2										0.00	0	421,200,00
TL25 On 04/09/2024 Spot Bond			9.14500	100.68117	9.14500	100.65671			1,463,200,000,000.00	160,000,000	80,000,00	
Total TL25 SPOT									1,463,200,000,000.00	160,000,000	80,000,00	
Total For TL25									1,463,200,000,000.00	160,000,000	80,000,00	
TL26 On 25/11/2024 Spot Bond					0.00000	101.78853				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.14736				0.00	0	225,000,00
Total TL27 SPOT										0.00	0	225,000,00
Total For TL27										0.00	0	225,000,00
TL28 On 24/04/2025 Spot Bond			9.05500	103.84901	9.05500	103.82375				0.00	0	
Total TL28 SPOT										0.00	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 TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.45410				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.65213				0.00	0	30,000,00
Total TL30 SPOT										0.00	0	30,000,00
Total For TL30										0.00	0	30,000,00
TL31 On 10/06/2026 Spot Bond					0.00000	100.59623				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.04003				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.63500	104.34309	9.63500	104.31597				0.00	0	1,022,500,00
Total TN23 SPOT										0.00	0	1,022,500,00
Total For TN23										0.00	0	1,022,500,00
TN23/R On 06/11/2023 Spot Bond			100.00000	66.29865	100.00000	66.15029				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			9.73500	99.93453	9.73500	99.90829			972,453,487,500.00		99,892,500	1,757,781,70
Total TN25 SPOT									972,453,487,500.00		99,892,500	1,757,781,70
Total For TN25									972,453,487,500.00		99,892,500	1,757,781,70
TN25/R On 19/08/2025 Spot Bond			100.00000	22.24907	100.00000	22.19928				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.10500	94.88577	11.10500	94.85744			36,140,185,293,000.00		3,254,406,600	22,679,164,30
Total TN27 SPOT									36,140,185,293,000.00		3,254,406,600	22,679,164,30
Total For TN27									36,140,185,293,000.00		3,254,406,600	22,679,164,30
TN27/R On 14/11/2027 Spot Bond			100.00000	13.52888	100.00000	13.49861				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.09000	97.26968	11.09000	97.24069				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.72000	98.28195	11.72000	98.25120			42,632,538,392,000.00		3,637,588,600	2,165,899,30

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 TN30 SPOT									12,632,538,392,000.00	3,637,588,600	2,165,899,30
Total For TN30									12,632,538,392,000.00	3,637,588,600	2,165,899,30
TN30/R On 09/10/2030 Spot Bond			8.00000	118.32917	8.00000	118.30367			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN34 On 07/02/2034 Spot Bond			12.38200	94.79640	12.38200	94.76494			0.00	0	
Total TN34 SPOT									0.00	0	
Total For TN34									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.54500	91.78113	12.54500	91.75045		660,888,163,000.00		52,681,400	660,549,10
Total TN40 SPOT								660,888,163,000.00		52,681,400	660,549,10
Total For TN40								660,888,163,000.00		52,681,400	660,549,10
TN40/R On 09/10/2040 Spot Bond			10.75000	104.40944	10.75000	104.37941			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	100.74367			0.00	0	
Total TNF25 SPOT									0.00	0	
Total For TNF25									0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.79023			0.00	0	
Total TNF27 SPOT									0.00	0	
Total For TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.97000	103.01960	5.97000	102.04582			0.00	0	100,000,00
Total TNI33 SPOT									0.00	0	100,000,00
Total For TNI33									0.00	0	100,000,00
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.99804			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.83096			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.85391			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.88542			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TR5A3: On 20/06/2026 Spot Bond			7.60500	101.62764	7.60500	101.60681				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.30798				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.01500	103.89906	9.01500	103.87390				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.30798				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.61500	103.44813	8.61500	103.42416				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.32877				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.79061				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	102.00306				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.94004				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.34950				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	102.34950				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 10/03/2023 Spot Bond					0.00000	99.94169				0.00	0	
Total TSP263 SPOT										0.00	0	

Contract 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 TSP263										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	92.93897				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.31152				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.10099				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.59078				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC42 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC428 SPOT										0.00	0	
Total For TWC428										0.00	0	
TWC43 On 08/03/2023 Spot Bond					0.00000	99.98060				0.00	0	
Total TWC430 SPOT										0.00	0	
Total For TWC430										0.00	0	
TWC43 On 01/04/2023 Spot Bond					0.00000	100.13107				0.00	0	
Total TWC431 SPOT										0.00	0	
Total For TWC431										0.00	0	
TWC43 On 13/04/2023 Spot Bond					0.00000	101.19817				0.00	0	330,000,00
Total TWC432 SPOT										0.00	0	330,000,00
Total For TWC432										0.00	0	330,000,00
TWC43 On 13/04/2023 Spot Bond					0.00000	99.87459				0.00	0	
Total TWC433 SPOT										0.00	0	
Total For TWC433										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	100.38744				0.00	0	
Total TWC434 SPOT										0.00	0	
Total For TWC434										0.00	0	
TWC43 On 17/04/2023 Spot Bond					0.00000	101.11862				0.00	0	
Total TWC435 SPOT										0.00	0	
Total For TWC435										0.00	0	
TWC43 On 02/05/2023 Spot Bond					0.00000	100.86804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC436 SPOT										0.00	0	
Total For TWC436										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	100.28789				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,300,000.00
Total TWC438 SPOT										0.00	0	12,300,000.00
Total For TWC438										0.00	0	12,300,000.00
TWC43 On 05/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		390,000,000,000.00		3,900,000,000	33,000,000.00	
Total TWC439 SPOT								10,000,000,000,000.00		3,900,000,000	33,000,000.00	
Total For TWC439								10,000,000,000,000.00		3,900,000,000	33,000,000.00	
UG26 On 09/03/2026 Spot Bond			10.90500	100.98349	10.90500	100.95388		20,022,903,867,000.00		1,836,121,400	519,616.00	
Total UG26 SPOT								10,022,903,867,000.00		1,836,121,400	519,616.00	
Total For UG26								10,022,903,867,000.00		1,836,121,400	519,616.00	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.49424				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.47523				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.50232				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.53726				0.00	655,967,000	186,828.20
Total UU1A05 SPOT										0.00	655,967,000	186,828.20
Total For UU1A05										0.00	655,967,000	186,828.20
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.49154				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.54533				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			10.19000	10.19000	10.19000	102.45204				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.54533				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.55823				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.61515				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.62588				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.60979				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.20769				0.00	0	892,500,0€
Total VKE11 SPOT										0.00	0	892,500,0€
Total For VKE11										0.00	0	892,500,0€
VKE14 On 27/08/2023 Spot Bond					0.00000	100.43168				0.00	0	500,000,0€
Total VKE14 SPOT										0.00	0	500,000,0€
Total For VKE14										0.00	0	500,000,0€
VKE16 On 14/02/2025 Spot Bond					0.00000	101.21025				0.00	0	90,000,0€
Total VKE16 SPOT										0.00	0	90,000,0€
Total For VKE16										0.00	0	90,000,0€
VKE18 On 27/08/2024 Spot Bond					0.00000	101.13082				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.58557				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.19465				0.00	0	150,000,0€
Total VKE20 SPOT										0.00	0	150,000,0€
Total For VKE20										0.00	0	150,000,0€
WHL03 On 02/10/2023 Spot Bond					0.00000	101.75786				0.00	0	352,500,0€
Total WHL03 SPOT										0.00	0	352,500,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WHL03									0.00	0	352,500,000
Total for SPOT									1.52e+017	646,650,378,692	310,690,494,520
Total for SPOT :									1.52e+017	646,650,378,692	310,690,494,520
Total Futures									1.52e+017	646,650,378,961	310,691,809,280
Total Options									0.00	0	124,770
Grand Total:									1.52e+017	646,650,378,961	310,691,934,050