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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/05/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2023	Bond Future			13.17490	71.74998	13.29439	71.24391			0.00	0	35
ES33	On	02/11/2023	Bond Future			13.33511	69.57189	13.45967	69.05511			0.00	0	
ES33	On	01/02/2024	Bond Future			13.49999	71.17600	13.63011	70.64747			0.00	0	
ES33	On	02/05/2024	Bond Future			13.67026	69.01724	13.80631	68.47631			0.00	0	
ES33	On	01/08/2024	Bond Future			13.87252	70.51559	14.01517	69.96187			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.49990	68.58114	13.61877	68.01174			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.64827	65.86668	13.77202	65.28512			0.00	0	
ES42	On	01/02/2024	Bond Future			13.79298	67.38555	13.92181	66.79074			0.00	0	
ES42	On	02/05/2024	Bond Future			13.94757	64.67700	14.08201	64.06823			0.00	0	
ES42	On	01/08/2024	Bond Future			14.12551	66.07813	14.26603	65.45513			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	03/08/2023	Bond Future			170.10720	170.10720	170.06603	170.06603			0.00	0	6,30

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	02/11/2023	Bond Future			173.94999	173.94999	173.90967	173.90967			0.00	0	
I2025	On	01/02/2024	Bond Future			176.16206	176.16206	176.09971	176.09971			0.00	0	
I2025	On	02/05/2024	Bond Future			180.22718	180.22718	180.16286	180.16286			0.00	0	
I2025	On	01/08/2024	Bond Future			182.30902	182.30902	182.21825	182.21825			0.00	0	
Total I2025 Future												0.00	0	6,30
Total For I2025												0.00	0	6,30
I2029	On	03/08/2023	Bond Future			123.23720	123.23720	123.39164	123.39164			0.00	0	2,2
I2029	On	02/11/2023	Bond Future			124.68669	124.68669	124.83354	124.83354			0.00	0	
I2029	On	01/02/2024	Bond Future			127.56120	127.56120	127.71166	127.71166			0.00	0	
I2029	On	02/05/2024	Bond Future			129.13352	129.13352	129.27049	129.27049			0.00	0	
I2029	On	01/08/2024	Bond Future			131.94751	131.94751	132.08575	132.08575			0.00	0	
Total I2029 Future												0.00	0	2,27
Total For I2029												0.00	0	2,27
I2033	On	03/08/2023	Bond Future			115.96312	115.96312	115.71710	115.71710			0.00	0	7,2
I2033	On	02/11/2023	Bond Future			117.15546	117.15546	116.89271	116.89271			0.00	0	
I2033	On	01/02/2024	Bond Future			119.85625	119.85625	119.58775	119.58775			0.00	0	
I2033	On	02/05/2024	Bond Future			121.15558	121.15558	120.86277	120.86277			0.00	0	
I2033	On	01/08/2024	Bond Future			123.79573	123.79573	123.49490	123.49490			0.00	0	
Total I2033 Future												0.00	0	7,22
Total For I2033												0.00	0	7,22
I2038	On	03/08/2023	Bond Future			125.65064	125.65064	124.91088	124.91088			0.00	0	3,0
I2038	On	02/11/2023	Bond Future			128.48916	128.48916	127.73425	127.73425			0.00	0	1,6
I2038	On	01/02/2024	Bond Future			129.42853	129.42853	128.63226	128.63226			0.00	0	
I2038	On	02/05/2024	Bond Future			132.41501	132.41501	131.60001	131.60001			0.00	0	
I2038	On	01/08/2024	Bond Future			133.22283	133.22283	132.36270	132.36270			0.00	0	
Total I2038 Future												0.00	0	4,67
Total For I2038												0.00	0	4,67
I2046	On	03/08/2023	Bond Future			110.59737	110.59737	109.52199	109.52199			0.00	0	12,8
I2046	On	02/11/2023	Bond Future			110.99908	110.99908	109.88118	109.88118			13,985,884.08	126	4,4
I2046	On	01/02/2024	Bond Future			113.55824	113.55824	112.41461	112.41461			0.00	0	
I2046	On	02/05/2024	Bond Future			114.02367	114.02367	112.82726	112.82726			0.00	0	
I2046	On	01/08/2024	Bond Future			116.50653	116.50653	115.28234	115.28234			0.00	0	
Total I2046 Future												13,985,884.08	126	17,30
Total For I2046												13,985,884.08	126	17,30
I2050	On	03/08/2023	Bond Future			110.98833	110.98833	109.40342	109.40342			0.00	0	10,7
I2050	On	02/11/2023	Bond Future			113.49569	113.49569	111.87599	111.87599			24,742,060.42	218	3,3
I2050	On	01/02/2024	Bond Future			113.85973	113.85973	112.17668	112.17668			0.00	0	
I2050	On	02/05/2024	Bond Future			116.48695	116.48695	114.76462	114.76462			0.00	0	

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	01/08/2024	Bond Future			116.71055	116.71055	114.92122	114.92122			0.00	0	
Total I2050 Future												24,742,060.42	218	14,10
Total For I2050												24,742,060.42	218	14,10
R186	On	03/08/2023	Bond Future			9.77148	103.40219	9.99470	102.76818		5.34	163,272,058.01	1,579	81,86
R186	On	02/11/2023	Bond Future			9.83557	105.71338	10.07949	105.06637		4.99	13,848,452.78	131	13,86
R186	On	01/02/2024	Bond Future			9.89115	102.81465	10.15972	102.15314		4.83	0.00	0	
R186	On	02/05/2024	Bond Future			9.95630	105.16381	10.25452	104.48689		4.43	0.00	0	
R186	On	01/08/2024	Bond Future			10.10148	102.11849	10.43638	101.42547		4.14	0.00	0	
Total R186 Future												177,120,510.79	1,710	95,75
R186	On	03/08/2023	Bond Future	9.75	Call			667.15000	0.66715	941,490	5.34	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			1,362.43000	1.36243	1,002,760	5.34	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			643.59000	0.64359	912,050	5.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			1,395.96000	1.39596	1,030,410	5.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			655.22000	0.65522	926,610	5.33	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			1,379.04000	1.37904	1,016,420	5.33	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			2,475.04000	2.47504	2,040,340	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			1,046.12000	1.04612	807,440	5.20	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Call			461.67000	0.46167	631,500	4.80	0.00	0	1,7'
R186	On	02/11/2023	Bond Future	9.15	Put			2,955.32000	2.95532	2,478,140	4.80	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			624.83000	0.62483	835,320	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			2,494.29000	2.49429	2,057,770	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			632.61000	0.63261	844,920	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			640.69000	0.64069	854,870	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			2,456.10000	2.45610	2,023,270	4.81	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			1,940.70000	1.94070	2,349,030	5.20	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			888.72000	0.88872	1,135,740	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			2,523.50000	2.52350	2,109,010	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			898.32000	0.89832	1,147,000	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			2,508.07000	2.50807	2,095,240	4.59	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			908.30000	0.90830	1,158,650	4.60	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			2,493.03000	2.49303	2,081,870	4.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			5,490.58000	5.49058	4,894,830	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			5,468.85000	5.46885	4,873,870	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			206.98000	0.20698	289,700	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			5,447.14000	5.44714	4,852,940	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			0.00000	0.00000	1,504,840	4.29	3,054,825.20	2,030	2,03
R186	On	02/05/2024	Bond Future	9.73	Put			0.00000	0.00000	2,022,390	4.29	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			202.18000	0.20218	283,350	4.00	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			0.00000	0.00000	2,427,330	4.64	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	10.40	Put		0.00000	0.00000	1,422,280	4.64	5,774,456.80	4,060	2,00
R186	On	02/05/2024	Bond Future	8.00	Call		204.57000	0.20457	286,510	4.00	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		433.37000	0.43337	583,470	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		4,115.80000	4.11580	3,572,880	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		437.34000	0.43734	588,480	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		4,098.19000	4.09819	3,556,310	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		429.42000	0.42942	578,490	3.70	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		4,133.43000	4.13343	3,589,480	3.70	0.00	0	
Total R186 Option											8,829,282.00	6,090	7,45
Total For R186											185,949,792.79	7,800	103,24
R197	On	03/08/2023	Bond Future			334.54147	334.54147	334.51550	334.51550		0.00	0	4
R197	On	02/11/2023	Bond Future			342.09816	342.09816	342.07542	342.07542		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			247.36008	247.36008	247.87651	247.87651		0.00	0	5,30
R202	On	02/11/2023	Bond Future			252.94746	252.94746	253.47843	253.47843		0.00	0	
R202	On	01/02/2024	Bond Future			253.80063	253.80063	254.28809	254.28809		0.00	0	
R202	On	02/05/2024	Bond Future			259.65705	259.65705	260.15482	260.15482		0.00	0	
R202	On	01/08/2024	Bond Future			260.19888	260.19888	260.64246	260.64246		0.00	0	
Total R202 Future											0.00	0	5,30
Total For R202											0.00	0	5,30
R2030	On	03/08/2023	Bond Future			11.11860	86.03574	11.33170	85.16441	9.29	585,559,246.44	6,806	96,90
R2030	On	02/11/2023	Bond Future			11.22079	87.95934	11.44495	87.06948	9.14	0.00	0	10
R2030	On	01/02/2024	Bond Future			11.32376	85.96105	11.56037	85.05111	9.12	0.00	0	
R2030	On	02/05/2024	Bond Future			11.43980	87.92490	11.68997	86.99394	7.90	0.00	0	
R2030	On	01/08/2024	Bond Future			11.60069	85.81242	11.86643	84.86011	8.01	0.00	0	
Total R2030 Future											585,559,246.44	6,806	97,07
R2030	On	03/08/2023	Bond Future	10.40	Call		195.16000	0.19516	323,190	8.56	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		4,089.04000	4.08904	3,345,740	8.56	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		1,402.04000	1.40204	1,009,390	9.41	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		6,183.99000	6.18399	7,000,740	11.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		141.07000	0.14107	86,490	11.51	0.00	0	30
R2030	On	03/08/2023	Bond Future	11.35	Call		1,457.91000	1.45791	1,940,470	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		1,383.61000	1.38361	994,840	9.42	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		1,480.25000	1.48025	1,966,660	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		370.55000	0.37055	575,600	8.70	0.00	0	30
R2030	On	03/08/2023	Bond Future	10.65	Put		3,197.91000	3.19791	2,531,630	8.70	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		1,435.75000	1.43575	1,914,430	9.41	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	03/08/2023	Bond Future	11.36	Put			1,365.38000	1.36538	980,460	9.43	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			5,148.63000	5.14863	5,936,200	11.11	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			225.59000	0.22559	141,830	11.11	0.00	0	1,0
R2030	On	02/11/2023	Bond Future	10.39	Call			610.37000	0.61037	820,080	8.80	0.00	0	50
R2030	On	02/11/2023	Bond Future	9.89	Call			316.29000	0.31629	439,780	9.01	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.82	Put			3,581.72000	3.58172	3,004,580	8.88	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Call			2,126.09000	2.12609	2,600,600	9.28	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			2,185.07000	2.18507	1,769,720	9.28	0.00	0	50
R2030	On	02/11/2023	Bond Future	10.07	Call			398.48000	0.39848	548,390	8.90	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.07	Put			6,045.55000	6.04555	5,305,600	8.90	0.00	0	
R2030	On	02/11/2023	Bond Future	9.89	Put			6,737.04000	6.73704	5,970,670	9.01	0.00	0	
R2030	On	02/11/2023	Bond Future	10.39	Put			4,902.14000	4.90214	4,221,990	8.80	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Call			1,044.74000	1.04474	1,352,250	8.87	0.00	0	
R2030	On	02/11/2023	Bond Future	10.80	Put			3,636.91000	3.63691	3,054,560	8.87	0.00	0	
R2030	On	02/11/2023	Bond Future	9.57	Call			206.95000	0.20695	292,780	9.22	0.00	0	80
R2030	On	02/11/2023	Bond Future	9.57	Put			8,023.61000	8.02361	7,219,580	9.22	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Call			2,430.44000	2.43044	2,940,200	9.40	0.00	0	
R2030	On	02/11/2023	Bond Future	11.57	Put			1,939.06000	1.93906	1,558,960	9.40	0.00	0	80
R2030	On	02/11/2023	Bond Future	10.81	Call			1,058.13000	1.05813	1,368,240	8.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.81	Put			3,609.36000	3.60936	3,029,610	8.88	0.00	0	
R2030	On	02/11/2023	Bond Future	10.82	Call			1,071.41000	1.07141	1,384,130	8.88	0.00	0	
R2030	On	01/02/2024	Bond Future	12.10	Put			1,860.14000	1.86014	1,541,390	9.86	0.00	0	40
R2030	On	01/02/2024	Bond Future	11.35	Call			2,231.40000	2.23140	2,675,610	9.20	0.00	0	
R2030	On	01/02/2024	Bond Future	11.35	Put			3,039.82000	3.03982	2,574,090	9.20	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Call			2,250.54000	2.25054	2,696,900	9.21	0.00	0	
R2030	On	01/02/2024	Bond Future	11.36	Put			3,020.32000	3.02032	2,556,740	9.21	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Call			2,269.77000	2.26977	2,718,280	9.22	0.00	0	
R2030	On	01/02/2024	Bond Future	11.37	Put			3,000.92000	3.00092	2,539,490	9.22	0.00	0	
R2030	On	01/02/2024	Bond Future	10.39	Call			861.07000	0.86107	1,100,670	8.70	0.00	0	50
R2030	On	01/02/2024	Bond Future	10.39	Put			5,483.50000	5.48350	4,813,160	8.70	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Call			1,620.14000	1.62014	1,987,500	8.94	0.00	0	
R2030	On	01/02/2024	Bond Future	11.00	Put			3,795.08000	3.79508	3,252,500	8.94	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.31	Call			2,155.65000	2.15565	2,591,210	9.17	0.00	0	
R2030	On	01/02/2024	Bond Future	11.31	Put			3,118.88000	3.11888	2,644,500	9.17	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Call			530.32000	0.53032	694,730	8.79	0.00	0	1,30
R2030	On	01/02/2024	Bond Future	9.93	Put			7,055.44000	7.05544	6,309,910	8.79	0.00	0	
R2030	On	01/02/2024	Bond Future	10.07	Call			612.20000	0.61220	796,900	8.73	0.00	0	40
R2030	On	01/02/2024	Bond Future	10.07	Put			6,552.95000	6.55295	5,827,710	8.73	0.00	0	
R2030	On	01/02/2024	Bond Future	10.16	Call			670.28000	0.67028	868,920	8.70	0.00	0	20
R2030	On	01/02/2024	Bond Future	12.10	Call			3,890.50000	3.89050	4,481,690	9.86	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	01/02/2024	Bond Future	10.16	Put		6.23782000	6.23782	5,526,520	8.70	0.00	0	
R2030	On	01/02/2024	Bond Future	9.57	Call		361.53000	0.36153	481,260	8.93	0.00	0	40
R2030	On	01/02/2024	Bond Future	9.57	Put		8,410.98000	8.41098	7,620,770	8.93	0.00	0	
R2030	On	01/02/2024	Bond Future	9.89	Call		508.72000	0.50872	667,640	8.80	0.00	0	50
R2030	On	01/02/2024	Bond Future	9.89	Put		7,201.66000	7.20166	6,450,640	8.80	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Call		3,063.74000	3.06374	3,590,460	9.54	0.00	0	
R2030	On	01/02/2024	Bond Future	11.75	Put		2,343.20000	2.34320	1,959,980	9.54	0.00	0	20
R2030	On	01/02/2024	Bond Future	11.86	Call		3,315.39000	3.31539	3,863,230	9.64	0.00	0	
R2030	On	01/02/2024	Bond Future	11.86	Put		2,180.41000	2.18041	1,818,310	9.64	0.00	0	50
R2030	On	02/05/2024	Bond Future	10.16	Call		640.20000	0.64020	835,010	7.42	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put		6,538.11000	6.53811	5,801,960	7.42	0.00	0	
R2030	On	02/05/2024	Bond Future	10.82	Call		1,260.37000	1.26037	1,577,880	7.51	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.82	Put		4,553.32000	4.55332	3,939,870	7.51	0.00	0	
R2030	On	02/05/2024	Bond Future	9.66	Call		373.06000	0.37306	499,750	7.50	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Put		8,308.35000	8.30835	7,504,080	7.50	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Call		441.01000	0.44101	586,060	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		7,759.18000	7.75918	6,973,270	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		445.99000	0.44599	592,340	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		7,723.20000	7.72320	6,938,590	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		7,687.09000	7.68709	6,903,760	7.47	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call		3,251.31000	3.25131	3,800,700	8.25	0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put		2,333.46000	2.33346	1,951,890	8.25	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	12.38	Call		4,289.10000	4.28910	4,913,730	8.62	0.00	0	
R2030	On	02/05/2024	Bond Future	12.38	Put		1,786.01000	1.78601	1,479,680	8.62	0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.83	Call		450.82000	0.45082	598,450	7.47	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call		909.56000	0.90956	1,149,810	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		6,411.69000	6.41169	5,699,630	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call		917.36000	0.91736	1,159,170	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		6,381.01000	6.38101	5,670,510	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		901.82000	0.90182	1,140,520	7.48	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		6,442.44000	6.44244	5,728,830	7.48	0.00	0	
Total R2030 Option											0.00	0	17,80
Total For R2030											585,559,246.44	6,806	114,87
R2032	On	03/08/2023	Bond Future			11.77516	84.10270	11.99205	83.10278	10.85	658,524,141.00	7,830	112,80
R2032	On	02/11/2023	Bond Future			11.89265	81.81912	12.11934	80.79772	11.72	0.00	0	64,90
R2032	On	01/02/2024	Bond Future			12.00845	83.68689	12.24565	82.64241	11.24	0.00	0	
R2032	On	02/05/2024	Bond Future			12.13229	81.43572	12.38091	80.36712	9.75	0.00	0	
R2032	On	01/08/2024	Bond Future			12.28992	83.18672	12.55106	82.09391	9.63	0.00	0	
Total R2032 Future											658,524,141.00	7,830	177,70

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	03/08/2023	Bond Future	9.60	Call			0.86000	0.00086	2,150	9.65	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			11,998.02000	11.99802	10,999,390	9.65	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			16.44000	0.01644	34,440	9.55	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.90	Call			1,437.07000	1.43707	1,942,900	11.11	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			1,859.44000	1.85944	1,365,350	11.11	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Call			1,678.65000	1.67865	2,228,120	11.28	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.75	Call			1,111.04000	1.11104	1,548,700	10.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			2,228.02000	2.22802	1,665,760	10.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			1,131.34000	1.13134	1,573,620	10.87	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Put			3,131.67000	3.13167	2,431,260	10.36	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.77	Call			1,151.84000	1.15184	1,598,730	10.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			2,175.75000	2.17575	1,622,720	10.88	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			8,272.70000	8.27270	7,290,780	9.55	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			601.57000	0.60157	901,080	10.36	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			2,201.77000	2.20177	1,644,130	10.87	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Put			1,642.31000	1.64231	1,191,860	11.28	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Call			750.16000	0.75016	1,095,130	10.52	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			2,805.64000	2.80564	2,150,690	10.52	0.00	0	7,50
R2032	On	02/11/2023	Bond Future	11.24	Put			4,996.43000	4.99643	4,269,830	11.10	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call			2,053.57000	2.05357	2,541,590	11.62	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			3,041.59000	3.04159	2,508,210	11.62	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			384.51000	0.38451	534,000	11.11	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			7,620.15000	7.62015	6,748,240	11.11	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			761.37000	0.76137	1,016,050	11.02	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call			924.25000	0.92425	1,216,300	11.09	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			5,031.56000	5.03156	4,302,210	11.09	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			936.83000	0.93683	1,231,630	11.10	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Put			5,540.30000	5.54030	4,773,580	11.02	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			911.97000	0.91197	1,201,290	11.09	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			5,067.02000	5.06702	4,334,940	11.09	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			2,903.55000	2.90355	3,493,470	12.02	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			2,278.31000	2.27831	1,846,830	12.02	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Call			2,247.10000	2.24710	2,711,710	11.08	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			782.41000	0.78241	1,008,070	10.61	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.50	Put			2,688.58000	2.68858	2,263,210	11.75	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call			4,105.20000	4.10520	4,749,140	11.88	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			2,492.63000	2.49263	2,092,090	11.88	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.75	Call			2,090.75000	2.09075	2,535,710	11.01	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			4,293.80000	4.29380	3,694,280	11.01	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.59	Call			640.39000	0.64039	833,100	10.66	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	01/02/2024	Bond Future	11.83	Put			4,089.22000	4.08922	3,509,350	11.08	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			2,267.30000	2.26730	2,734,360	11.09	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			4,064.45000	4.06445	3,487,030	11.09	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			766.43000	0.76643	988,470	10.62	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put			7,613.60000	7.61360	6,791,160	10.62	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Put			8,319.23000	8.31923	7,467,460	10.66	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Put			7,532.42000	7.53242	6,713,600	10.61	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			1,081.35000	1.08135	1,369,090	10.61	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put			6,343.24000	6.34324	5,586,500	10.61	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call			330.79000	0.33079	443,270	10.80	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			10,926.14000	10.92614	9,994,140	10.80	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Call			4,403.51000	4.40351	5,069,280	12.01	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			2,325.28000	2.32528	1,946,570	12.01	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.85	Call			2,287.32000	2.28732	2,756,820	11.10	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			4,039.53000	4.03953	3,464,550	11.10	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			3,788.94000	3.78894	4,408,050	11.75	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Put			8,418.20000	8.41820	7,536,490	9.17	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Call			721.81000	0.72181	945,270	9.15	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.55	Put			8,840.35000	8.84035	7,942,680	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call			519.36000	0.51936	691,860	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put			2,222.13000	2.22213	1,844,570	10.38	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call			5,175.25000	5.17525	5,917,870	10.67	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put			1,863.98000	1.86398	1,538,000	10.67	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.65	Call			574.50000	0.57450	761,390	9.17	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.36	Put			9,666.58000	9.66658	8,741,170	9.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call			507.55000	0.50755	676,920	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	10.86	Put			7,561.87000	7.56187	6,716,730	9.15	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call			915.36000	0.91536	1,183,440	9.11	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put			6,673.23000	6.67323	5,872,710	9.11	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call			513.43000	0.51343	684,360	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call			4,394.11000	4.39411	5,085,150	10.38	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put			8,882.99000	8.88299	7,983,760	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put			8,797.81000	8.79781	7,901,710	9.19	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call			537.12000	0.53712	714,310	9.18	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put			8,670.34000	8.67034	7,778,930	9.18	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call			411.99000	0.41199	555,180	9.22	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.35	Call			5,667.81000	5.66781	6,438,770	10.84	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put			1,675.60000	1.67560	1,377,960	10.84	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Call			1,196.87000	1.19687	1,522,340	9.14	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	11.35	Put			5,752.48000	5.75248	5,009,350	9.14	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2032	On	01/08/2024	Bond Future	11.13	Put		7,316.32000	7.31632	6,512,760	9.03	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		1,135.17000	1.13517	1,426,250	9.02	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		7,279.94000	7.27994	6,478,210	9.02	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		1,144.85000	1.14485	1,437,790	9.02	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		7,243.94000	7.24394	6,444,070	9.02	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		1,125.84000	1.12584	1,415,090	9.03	0.00	0	
Total R2032 Option											0.00	0	50,35
Total For R2032											658,524,141.00	7,830	228,08
R2035	On	03/08/2023	Bond Future			12.36968	82.66883	12.48278	82.09262	12.88	331,088,664.15	4,005	59,48
R2035	On	02/11/2023	Bond Future			12.49752	80.00551	12.61519	79.41728	13.39	136,009,367.00	1,700	109,78
R2035	On	01/02/2024	Bond Future			12.62851	81.83181	12.75123	81.23036	12.84	0.00	0	
R2035	On	02/05/2024	Bond Future			12.75611	79.18686	12.88408	78.57139	11.69	0.00	0	
R2035	On	01/08/2024	Bond Future			12.91189	80.88989	13.04574	80.26003	11.29	0.00	0	
Total R2035 Future											467,098,031.15	5,705	169,23
R2035	On	03/08/2023	Bond Future	11.75	Call		501.29000	0.50129	621,280	12.16	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put		3,361.67000	3.36167	2,961,810	12.51	0.00	0	
R2035	On	03/08/2023	Bond Future	12.50	Call		1,972.83000	1.97283	2,272,080	13.27	11,133,192.00	4,900	5,00
R2035	On	03/08/2023	Bond Future	12.50	Put		1,885.62000	1.88562	1,608,660	13.27	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put		4,344.55000	4.34455	3,888,330	12.16	0.00	0	4,87
R2035	On	03/08/2023	Bond Future	11.98	Call		825.86000	0.82586	997,440	12.48	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put		3,434.42000	3.43442	3,029,790	12.48	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call		842.44000	0.84244	1,016,390	12.50	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put		3,397.92000	3.39792	2,995,660	12.50	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call		859.22000	0.85922	1,035,570	12.51	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put		6,994.06000	6.99406	6,518,170	12.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Call		668.91000	0.66891	782,610	12.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put		6,949.18000	6.94918	6,474,650	12.44	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call		175.33000	0.17533	213,430	12.29	0.00	0	40
R2035	On	02/11/2023	Bond Future	12.85	Call		3,608.16000	3.60816	3,949,110	14.26	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put		2,453.02000	2.45302	2,205,740	14.26	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.12	Call		411.65000	0.41165	489,520	12.28	0.00	0	40
R2035	On	02/11/2023	Bond Future	10.62	Put		11,064.01000	11.06401	10,513,880	12.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put		8,380.01000	8.38001	7,869,650	12.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Call		658.28000	0.65828	770,620	12.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call		679.81000	0.67981	794,890	12.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put		6,904.61000	6.90461	6,431,460	12.45	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Call		2,195.54000	2.19554	2,431,760	12.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.18	Put		5,052.36000	5.05236	4,687,130	12.50	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call		2,216.18000	2.21618	2,453,810	12.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	01/02/2024	Bond Future	12.19	Put		5,021.71000	5.02171	4,657,890	12.51	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call		380.80000	0.38080	443,380	12.00	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.20	Put		4,991.23000	4.99123	4,628,820	12.52	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call		5,620.98000	5.62098	6,019,400	14.02	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put		2,273.36000	2.27336	2,070,330	14.02	0.00	0	40
R2035	On	01/02/2024	Bond Future	11.12	Call		706.20000	0.70620	809,990	11.98	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put		11,836.27000	11.83627	11,297,400	12.00	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put		9,271.37000	9.27137	8,773,710	11.98	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call		2,236.93000	2.23693	2,475,970	12.52	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Call		761.05000	0.76105	872,250	10.98	0.00	0	
R2035	On	02/05/2024	Bond Future	11.20	Put		9,446.47000	9.44647	8,942,200	10.98	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Call		769.23000	0.76923	881,390	10.98	0.00	0	
R2035	On	02/05/2024	Bond Future	11.21	Put		9,399.14000	9.39914	8,895,830	10.98	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Call		752.94000	0.75294	863,190	10.98	0.00	0	
R2035	On	02/05/2024	Bond Future	11.19	Put		9,493.93000	9.49393	8,988,710	10.98	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Put		7,734.74000	7.73474	7,284,810	10.64	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Call		1,541.91000	1.54191	1,723,010	10.65	0.00	0	
R2035	On	01/08/2024	Bond Future	11.80	Put		7,696.75000	7.69675	7,247,990	10.65	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Call		1,556.16000	1.55616	1,738,440	10.65	0.00	0	
R2035	On	01/08/2024	Bond Future	11.81	Put		7,658.88000	7.65888	7,211,300	10.65	0.00	0	
R2035	On	01/08/2024	Bond Future	11.79	Call		1,527.74000	1.52774	1,707,670	10.64	0.00	0	
Total R2035 Option											11,133,192.00	4,900	12,27
Total For R2035											478,231,223.15	10,605	181,50
R2037	On	03/08/2023	Bond Future			12.65145	73.64571	12.77519	73.01980	14.59	9,353,005.17	127	131,60
R2037	On	02/11/2023	Bond Future			12.77479	75.29247	12.90325	74.65338	14.38	0.00	0	
R2037	On	01/02/2024	Bond Future			12.90040	72.75474	13.03409	72.10124	14.61	0.00	0	
R2037	On	02/05/2024	Bond Future			13.03346	74.41663	13.17266	73.74794	12.60	0.00	0	
R2037	On	01/08/2024	Bond Future			13.19706	71.76158	13.34252	71.07748	12.90	0.00	0	
Total R2037 Future											9,353,005.17	127	131,60
R2037	On	03/08/2023	Bond Future	12.14	Put		3,949.48000	3.94948	3,481,960	13.99	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Put		9,825.24000	9.82524	9,210,250	13.15	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Call		622.37000	0.62237	775,960	13.96	0.00	0	
R2037	On	03/08/2023	Bond Future	12.12	Put		4,029.59000	4.02959	3,557,270	13.96	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Call		636.01000	0.63601	792,000	13.97	0.00	0	
R2037	On	03/08/2023	Bond Future	12.13	Put		3,989.46000	3.98946	3,519,540	13.97	0.00	0	
R2037	On	03/08/2023	Bond Future	12.14	Call		649.74000	0.64974	808,130	13.99	0.00	0	
R2037	On	03/08/2023	Bond Future	10.30	Call		1.52000	0.00152	2,360	13.14	0.00	0	1,80
R2037	On	03/08/2023	Bond Future	10.30	Put		14,200.07000	14.20007	13,575,000	13.14	0.00	0	
R2037	On	03/08/2023	Bond Future	11.00	Call		25.10000	0.02510	36,020	13.15	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
R2037	On	02/11/2023	Bond Future	11.55	Put		7,702.91000	7.70291	7,167,910	13.18	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Call		536.96000	0.53696	642,300	13.18	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		7,654.06000	7.65406	7,120,310	13.18	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Call		544.98000	0.54498	651,580	13.18	0.00	0	
R2037	On	02/11/2023	Bond Future	11.57	Put		7,605.37000	7.60537	7,072,880	13.18	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		529.04000	0.52904	633,130	13.18	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		5,520.13000	5.52013	5,107,250	14.10	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Call		1,938.94000	1.93894	2,176,500	14.08	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		5,585.87000	5.58587	5,169,930	14.08	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		1,958.19000	1.95819	2,197,290	14.09	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		5,552.92000	5.55292	5,138,520	14.09	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		1,977.55000	1.97755	2,218,170	14.10	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		753.99000	0.75399	873,790	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		9,718.91000	9.71891	9,170,020	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		737.94000	0.73794	855,710	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		9,816.31000	9.81631	9,265,390	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		745.93000	0.74593	864,710	11.85	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		9,767.55000	9.76755	9,217,640	11.85	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		7,764.33000	7.76433	7,282,050	12.18	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		1,609.65000	1.60965	1,812,750	12.19	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		7,726.15000	7.72615	7,245,150	12.19	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		1,580.66000	1.58066	1,781,190	12.18	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		7,802.65000	7.80265	7,319,080	12.18	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		1,595.11000	1.59511	1,796,930	12.18	0.00	0	
Total R2037 Option											0.00	0	3,60
Total For R2037											9,353,005.17	127	135,28
R2040	On	03/08/2023	Bond Future			12.75428	74.59193	12.87790	73.92837	15.38	5,146,843.17	69	133,38
R2040	On	02/11/2023	Bond Future			12.87520	76.25985	13.00347	75.58230	15.17	0.00	0	10
R2040	On	01/02/2024	Bond Future			12.99823	73.49381	13.13164	72.80100	15.47	0.00	0	2
R2040	On	02/05/2024	Bond Future			13.12784	75.17255	13.26665	74.46368	13.51	0.00	0	
R2040	On	01/08/2024	Bond Future			13.28635	72.28310	13.43134	71.55785	13.79	0.00	0	
Total R2040 Future											5,146,843.17	69	133,51
R2040	On	03/08/2023	Bond Future	12.21	Call		627.12000	0.62712	785,330	14.47	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		4,328.26000	4.32826	3,822,910	14.47	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		640.86000	0.64086	801,580	14.48	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		4,284.44000	4.28444	3,781,600	14.48	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		654.80000	0.65480	818,060	14.49	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		4,240.88000	4.24088	3,740,580	14.49	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		8,621.82000	8.62182	8,045,940	13.91	0.00	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
R2040	On	02/11/2023	Bond Future	11.59	Call		517.88000	0.51788	620,820	13.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		8,567.87000	8.56787	7,993,260	13.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		525.84000	0.52584	630,060	13.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		8,514.10000	8.51410	7,940,770	13.91	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		510.02000	0.51002	611,690	13.91	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		1,896.05000	1.89605	2,135,470	14.68	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		6,221.50000	6.22150	5,768,110	14.68	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		1,914.67000	1.91467	2,155,680	14.69	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		6,183.69000	6.18369	5,731,890	14.69	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Call		1,933.62000	1.93362	2,176,230	14.70	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		6,146.27000	6.14627	5,696,070	14.70	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		10,073.71000	10.07371	9,502,850	12.69	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		885.87000	0.88587	1,021,610	12.69	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		10,177.26000	10.17726	9,604,130	12.69	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		895.21000	0.89521	1,032,080	12.69	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		10,125.41000	10.12541	9,553,410	12.69	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		904.62000	0.90462	1,042,630	12.69	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		1,951.62000	1.95162	2,187,360	13.02	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		7,708.46000	7.70846	7,218,950	13.02	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		1,917.70000	1.91770	2,150,640	13.01	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		7,786.73000	7.78673	7,294,420	13.01	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		1,934.62000	1.93462	2,168,960	13.01	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		7,747.52000	7.74752	7,256,610	13.01	0.00	0	
Total R2040 Option											0.00	0	
Total For R2040											5,146,843.17	69	133,51
R2044	On	03/08/2023	Bond Future			12.78506	71.11826	12.89813	70.51096	16.29	0.00	0	85,3
R2044	On	02/11/2023	Bond Future			12.90110	72.70855	13.01835	72.08851	16.08	0.00	0	
R2044	On	01/02/2024	Bond Future			13.01895	69.98665	13.14083	69.35265	16.43	0.00	0	
R2044	On	02/05/2024	Bond Future			13.14268	71.58523	13.26943	70.93648	15.31	0.00	0	
R2044	On	01/08/2024	Bond Future			13.29359	68.74369	13.42594	68.07990	15.38	0.00	0	
Total R2044 Future											0.00	0	85,31
R2044	On	03/08/2023	Bond Future	11.75	Call		187.25000	0.18725	242,680	14.69	0.00	0	4,5
R2044	On	03/08/2023	Bond Future	12.16	Call		549.77000	0.54977	678,140	15.26	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		4,681.06000	4.68106	4,202,130	15.26	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		562.35000	0.56235	692,900	15.27	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		4,634.95000	4.63495	4,158,200	15.27	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		1,102.49000	1.10249	1,312,730	15.82	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		6,793.39000	6.79339	6,241,520	14.69	0.00	0	3,0
R2044	On	03/08/2023	Bond Future	12.00	Call		374.57000	0.37457	470,490	15.04	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	03/08/2023	Bond Future	12.00	Put		5,455.60000	5.45560	4,944,220	15.04	0.00	0	4,71
R2044	On	03/08/2023	Bond Future	12.15	Call		537.48000	0.53748	663,690	15.24	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put		3,281.12000	3.28112	2,884,060	15.82	0.00	0	9,10
R2044	On	03/08/2023	Bond Future	12.15	Put		4,727.54000	4.72754	4,246,450	15.24	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		484.52000	0.48452	572,050	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		8,977.27000	8.97727	8,444,760	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		492.15000	0.49215	580,790	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		8,921.31000	8.92131	8,389,910	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Call		499.86000	0.49986	589,630	14.74	0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		8,865.52000	8.86552	8,335,250	14.74	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		6,481.02000	6.48102	6,059,090	15.56	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		1,804.11000	1.80411	2,013,270	15.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		6,559.59000	6.55959	6,134,750	15.54	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		1,822.34000	1.82234	2,032,950	15.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		6,520.11000	6.52011	6,096,720	15.55	0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		1,840.88000	1.84088	2,052,950	15.56	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,157.06000	1.15706	1,299,770	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		10,168.48000	10.16848	9,662,440	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,135.37000	1.13537	1,275,980	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		10,271.75000	10.27175	9,763,610	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,146.18000	1.14618	1,287,840	14.44	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		10,220.04000	10.22004	9,712,950	14.44	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		8,172.30000	8.17230	7,725,770	14.53	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		2,115.07000	2.11507	2,333,560	14.54	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		8,132.22000	8.13222	7,686,920	14.54	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		2,080.50000	2.08050	2,296,520	14.52	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		8,212.53000	8.21253	7,764,760	14.52	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		2,097.74000	2.09774	2,315,000	14.53	0.00	0	
Total R2044 Option											0.00	0	21,48
Total For R2044											0.00	0	106,75
R2048	On	03/08/2023	Bond Future			12.72111	74.10592	12.84914	73.40862	15.97	0.00	0	240,19
R2048	On	02/11/2023	Bond Future			12.83802	71.31479	12.97095	70.60265	16.73	0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.95703	72.94272	13.09530	72.21454	16.09	0.00	0	
R2048	On	02/05/2024	Bond Future			13.07185	70.15816	13.21559	69.41310	16.24	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			13.20903	71.66626	13.35892	70.90414	15.30	0.00	0	
Total R2048 Future											0.00	0	264,26
R2048	On	03/08/2023	Bond Future	13.20	Call		3,211.23000	3.21123	3,665,220	16.84	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		1,362.73000	1.36273	1,119,420	16.84	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put		4,808.27000	4.80827	4,258,300	14.87	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	03/08/2023	Bond Future	12.11	Call		556.00000	0.55600	705,830	14.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		4,760.85000	4.76085	4,213,380	14.89	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		835.60000	0.83560	1,036,560	15.16	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put		3,917.10000	3.91710	3,420,760	15.16	0.00	0	
R2048	On	03/08/2023	Bond Future	11.80	Call		252.24000	0.25224	334,020	14.48	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put		6,357.17000	6.35717	5,741,650	14.48	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		531.02000	0.53102	675,830	14.86	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		4,855.90000	4.85590	4,303,410	14.86	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		543.45000	0.54345	690,780	14.87	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		487.23000	0.48723	588,330	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		9,229.74000	9.22974	8,618,700	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		472.07000	0.47207	570,610	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		9,345.87000	9.34587	8,732,270	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		479.61000	0.47961	579,420	15.34	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		9,287.72000	9.28772	8,675,390	15.34	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		7,018.10000	7.01810	6,521,680	15.35	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		1,766.67000	1.76667	2,000,070	15.36	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		6,976.64000	6.97664	6,481,860	15.36	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		1,730.73000	1.73073	1,960,840	15.34	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		7,059.76000	7.05976	6,561,690	15.34	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		1,748.64000	1.74864	1,980,400	15.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,087.63000	1.08763	1,240,530	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		11,229.26000	11.22926	10,637,100	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,098.09000	1.09809	1,252,150	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		11,174.16000	11.17416	10,583,160	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,077.25000	1.07725	1,228,990	15.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		11,284.54000	11.28454	10,691,220	15.37	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		8,116.02000	8.11602	7,619,350	14.64	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		2,400.07000	2.40007	2,666,920	14.65	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		8,076.51000	8.07651	7,581,240	14.65	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		2,418.82000	2.41882	2,687,080	14.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		8,037.16000	8.03716	7,543,300	14.66	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		2,381.40000	2.38140	2,646,850	14.64	0.00	0	
Total R2048 Option											0.00	0	3,30
Total For R2048											0.00	0	267,56
R209	On	03/08/2023	Bond Future			12.38960	63.48389	12.50703	62.96178	14.59	8,697,292.93	137	11,76
R209	On	02/11/2023	Bond Future			12.50169	61.74875	12.62337	61.21564	15.12	0.00	0	
R209	On	01/02/2024	Bond Future			12.61164	63.15835	12.73785	62.61325	14.55	0.00	0	
R209	On	02/05/2024	Bond Future			12.72705	61.44745	12.85814	60.88967	13.20	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	01/08/2024	Bond Future			12.86697	62.76862	13.00340	62.19796		12.81	0.00	0	
Total R209 Future												8,697,292.93	137	11,73
R209	On	03/08/2023	Bond Future	10.00	Call			0.94000	0.00094	1,450	13.15	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put			12,661.85000	12.66185	12,140,250	13.15	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put			3,013.28000	3.01328	2,647,040	14.16	0.00	0	1,73
R209	On	03/08/2023	Bond Future	11.25	Call			102.72000	0.10272	137,870	13.16	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.94	Call			630.64000	0.63064	773,710	14.07	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			3,211.31000	3.21131	2,832,270	14.07	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put			8,538.83000	8.53883	8,025,390	13.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			643.93000	0.64393	789,110	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			3,177.77000	3.17777	2,800,840	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call			712.90000	0.71290	868,770	14.16	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call			17.34000	0.01734	24,720	13.16	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put			8,801.50000	8.80150	8,286,770	13.16	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call			20.74000	0.02074	29,410	13.16	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put			6,035.73000	6.03573	5,548,770	13.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			617.62000	0.61762	758,590	14.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			3,245.18000	3.24518	2,864,040	14.05	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			6,428.97000	6.42897	5,989,690	13.97	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			491.50000	0.49150	582,950	13.94	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			6,511.27000	6.51127	6,069,610	13.94	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			499.95000	0.49995	592,580	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			6,470.05000	6.47005	6,029,570	13.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			508.49000	0.50849	602,320	13.97	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			1,860.99000	1.86099	2,072,830	14.11	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			4,505.14000	4.50514	4,171,880	14.11	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			1,825.53000	1.82553	2,034,770	14.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			4,560.90000	4.56090	4,225,040	14.08	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			1,843.32000	1.84332	2,053,860	14.10	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			4,533.05000	4.53305	4,198,490	14.10	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			8,375.46000	8.37546	7,918,470	12.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			666.07000	0.66607	767,750	12.38	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			8,332.75000	8.33275	7,876,650	12.38	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			651.74000	0.65174	751,660	12.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			8,418.28000	8.41828	7,960,420	12.39	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			658.88000	0.65888	759,670	12.39	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			1,380.24000	1.38024	1,547,930	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			6,730.63000	6.73063	6,327,660	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			1,393.10000	1.39310	1,561,890	12.07	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	01/08/2024	Bond Future	11.80	Put			6,696.76000	6.69676	6,294,890	12.07	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			1,367.46000	1.36746	1,534,060	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			6,764.62000	6.76462	6,360,560	12.06	0.00	0	
Total R209 Option												0.00	0	19,35
Total For R209												8,697,292.93	137	31,08
R210	On	03/08/2023	Bond Future			227.27397	227.27397	226.78999	226.78999			0.00	0	4
R210	On	02/11/2023	Bond Future			229.22951	229.22951	228.70763	228.70763			0.00	0	
R210	On	01/02/2024	Bond Future			234.51413	234.51413	233.98072	233.98072			0.00	0	
R210	On	02/05/2024	Bond Future			236.65929	236.65929	236.07333	236.07333			0.00	0	
R210	On	01/08/2024	Bond Future			241.81483	241.81483	241.21287	241.21287			0.00	0	
Total R210 Future												0.00	0	42
Total For R210												0.00	0	42
R213	On	03/08/2023	Bond Future			11.54060	80.54871	11.75758	79.64179		10.25	3,302,497.11	41	23,4
R213	On	02/11/2023	Bond Future			11.65641	78.79098	11.88356	77.86464		10.87	38,843,953.14	493	3,38
R213	On	01/02/2024	Bond Future			11.77525	80.58950	12.01366	79.64222		10.37	0.00	0	
R213	On	02/05/2024	Bond Future			11.89175	78.87012	12.14203	77.90097		9.22	0.00	0	
R213	On	01/08/2024	Bond Future			12.04271	80.56794	12.30623	79.57675		9.00	0.00	0	
Total R213 Future												42,146,450.25	534	26,83
R213	On	03/08/2023	Bond Future	11.61	Call			1,188.35000	1.18835	1,624,070	10.42	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			1,803.72000	1.80372	1,332,520	10.42	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			1,208.35000	1.20835	1,648,160	10.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			1,781.82000	1.78182	1,314,710	10.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			1,228.51000	1.22851	1,672,410	10.45	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			1,760.12000	1.76012	1,297,100	10.45	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			976.82000	0.97682	1,272,190	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			4,147.65000	4.14765	3,516,680	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			988.99000	0.98899	1,286,910	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			4,117.23000	4.11723	3,488,810	10.44	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			964.75000	0.96475	1,257,580	10.43	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			4,178.20000	4.17820	3,544,690	10.43	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			3,427.55000	3.42755	2,922,490	10.33	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			2,196.91000	2.19691	2,641,350	10.34	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			3,406.02000	3.40602	2,903,180	10.34	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			2,215.96000	2.21596	2,662,610	10.35	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			3,384.87000	3.38487	2,884,240	10.35	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			2,178.21000	2.17821	2,620,430	10.33	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			7,993.49000	7.99349	7,182,710	8.71	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			476.35000	0.47635	631,970	8.72	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put			8,069.36000	8.06936	7,255,830	8.72	0.00	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
R213	On	02/05/2024	Bond Future	10.29	Call		481.70000	0.48170	638,700	8.71		0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		8,031.48000	8.03148	7,219,330	8.71		0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		486.92000	0.48692	645,290	8.71		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		6,583.59000	6.58359	5,854,860	8.43		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,005.13000	1.00513	1,264,280	8.43		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		6,648.02000	6.64802	5,915,980	8.43		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,013.64000	1.01364	1,274,450	8.43		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		6,615.76000	6.61576	5,885,380	8.43		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,022.21000	1.02221	1,284,670	8.43		0.00	0	
Total R213 Option												0.00	0	
Total For R213												42,146,450.25	534	26,83
R214	On	03/08/2023	Bond Future			12.62198	59.98231	12.73926	59.45388	15.93		599,823.10	10	19,50
R214	On	02/11/2023	Bond Future			12.73376	58.01911	12.85518	57.47953	16.63		0.00	0	
R214	On	01/02/2024	Bond Future			12.84719	59.34351	12.97313	58.79179	16.02		0.00	0	
R214	On	02/05/2024	Bond Future			12.95654	57.39286	13.08711	56.82835	15.09		0.00	0	
R214	On	01/08/2024	Bond Future			13.08732	58.62715	13.22306	58.04964	14.47		0.00	0	
Total R214 Future												599,823.10	10	19,51
R214	On	03/08/2023	Bond Future	12.14	Call		615.28000	0.61528	754,730	15.28		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		3,399.63000	3.39963	3,010,650	15.28		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		628.47000	0.62847	770,020	15.29		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		3,364.59000	3.36459	2,977,710	15.29		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		641.83000	0.64183	785,500	15.31		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		3,329.79000	3.32979	2,945,030	15.31		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		436.14000	0.43614	518,560	15.25		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		7,162.54000	7.16254	6,705,380	15.25		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		442.90000	0.44290	526,360	15.25		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		7,116.71000	7.11671	6,660,590	15.25		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		429.46000	0.42946	510,860	15.25		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		7,208.51000	7.20851	6,750,330	15.25		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		5,357.30000	5.35730	4,991,510	15.27		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		1,557.79000	1.55779	1,745,010	15.28		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		5,324.68000	5.32468	4,960,180	15.28		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		1,573.46000	1.57346	1,761,950	15.29		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		5,292.22000	5.29222	4,928,990	15.29		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		1,542.23000	1.54223	1,728,160	15.27		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		800.64000	0.80064	913,700	14.19		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		8,528.69000	8.52869	8,077,240	14.19		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		808.93000	0.80893	922,910	14.18		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		8,484.54000	8.48454	8,034,010	14.18		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/05/2024	Bond Future	11.48	Call		817.13000	0.81713	932,030	14.18	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		8,440.36000	8.44036	7,990,750	14.18	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		6,433.99000	6.43399	6,049,740	13.74	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		1,712.40000	1.71240	1,903,410	13.73	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		6,500.58000	6.50058	6,114,080	13.73	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		1,727.16000	1.72716	1,919,290	13.74	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		6,467.34000	6.46734	6,081,960	13.74	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		1,741.75000	1.74175	1,935,010	13.74	0.00	0	
Total R214 Option											0.00	0	
Total For R214											599,823.10	10	19,51
Total for Bond											2,012,935,762.50	34,262	1,410,36
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES26A Future											0.00	0	
Total For ES26A											0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33 Future											0.00	0	
Total For ES33											0.00	0	
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES33A Future											0.00	0	
Total For ES33A											0.00	0	
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total ES42 Future											0.00	0	
Total For ES42											0.00	0	
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2025 Future											0.00	0	
Total For I2025											0.00	0	
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2029 Future											0.00	0	
Total For I2029											0.00	0	
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2031 Future											0.00	0	
Total For I2031											0.00	0	
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	
Total I2033 Future											0.00	0	
Total For I2033											0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	

Contract 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 R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
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	03/08/2023	GOVI			843.15800	843.15800	836.04000	836.04000			0.00	0	8:
GOVI	On	02/11/2023	GOVI			862.00000	862.00000	854.72600	854.72600			0.00	0	
GOVI	On	01/02/2024	GOVI			881.67300	881.67300	874.23300	874.23300			0.00	0	
GOVI	On	02/05/2024	GOVI			901.82800	901.82800	894.21800	894.21800			0.00	0	
GOVI	On	01/08/2024	GOVI			921.30900	921.30900	913.53100	913.53100			0.00	0	
Total GOVI Future												0.00	0	8:
GOVI	On	03/08/2023	GOVI	837.21	Call			0.00000	0.00000	59,480,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			11,700.00000	1.17000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			0.00000	0.00000	59,380,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			11,800.00000	1.18000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			0.00000	0.00000	59,280,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			11,900.00000	1.19000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			310,740.00000	31.07400	238,000,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			310,840.00000	31.08400	238,100,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			310,940.00000	31.09400	238,200,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			57,570.00000	5.75700	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			0.00000	0.00000	16,730,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			57,670.00000	5.76700	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			0.00000	0.00000	16,930,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			57,470.00000	5.74700	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			0.00000	0.00000	16,830,000		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			567,720.00000	56.77200	491,620,000		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			567,520.00000	56.75200	491,420,000		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			567,620.00000	56.76200	491,520,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			298,390.00000	29.83900	220,610,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			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	01/08/2024	GOVI	943.38	Put		298.490.00000	29.84900	220,710,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put		298.590.00000	29.85900	220,810,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	83
Total for GOVI											0.00	0	83
AL37	On	03/08/2023	Index Future			864.16000	864.16000	857.72600	857.72600		0.00	0	
AL37	On	02/11/2023	Index Future			883.47100	883.47100	876.89700	876.89700		0.00	0	
AL37	On	01/02/2024	Index Future			903.63400	903.63400	896.91000	896.91000		0.00	0	
AL37	On	02/05/2024	Index Future			924.29200	924.29200	917.41300	917.41300		0.00	0	
AL37	On	01/08/2024	Index Future			944.25800	944.25800	937.22700	937.22700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/08/2023	Index Future			973.21900	973.21900	963.83800	963.83800		0.00	0	
AL7T	On	02/11/2023	Index Future			994.96800	994.96800	985.38100	985.38100		0.00	0	
AL7T	On	01/02/2024	Index Future			1,017.67600	1,017.67600	1,007.87000	1,007.87000		0.00	0	
AL7T	On	02/05/2024	Index Future			1,040.94000	1,040.94000	1,030.91000	1,030.91000		0.00	0	
AL7T	On	01/08/2024	Index Future			1,063.42600	1,063.42600	1,053.17500	1,053.17500		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/08/2023	Index Future			855.51600	855.51600	848.37800	848.37800		0.00	0	10
ALBI	On	02/11/2023	Index Future			874.63400	874.63400	867.34000	867.34000		0.00	0	
ALBI	On	01/02/2024	Index Future			894.59500	894.59500	887.13500	887.13500		0.00	0	
ALBI	On	02/05/2024	Index Future			915.04600	915.04600	907.41500	907.41500		0.00	0	
ALBI	On	01/08/2024	Index Future			934.81300	934.81300	927.01300	927.01300		0.00	0	
Total ALBI Future											0.00	0	10
Total For ALBI											0.00	0	10
IGOV	On	03/08/2023	Index Future			325.49800	325.49800	324.16400	324.16400		0.00	0	63
IGOV	On	02/11/2023	Index Future			332.85000	332.85000	331.48700	331.48700		0.00	0	
IGOV	On	01/02/2024	Index Future			340.52300	340.52300	339.12900	339.12900		0.00	0	
IGOV	On	02/05/2024	Index Future			348.38200	348.38200	346.95600	346.95600		0.00	0	
IGOV	On	01/08/2024	Index Future			355.98100	355.98100	354.52200	354.52200		0.00	0	
Total IGOV Future											0.00	0	63
Total For IGOV											0.00	0	63
Total for Index											0.00	0	73
JIBAR F	On	21/06/2023	Jibar Future			8.55000	91.45000	8.66000	91.34000		0.00	0	
JIBAR F	On	19/07/2023	Jibar Future			8.70000	91.30000	8.84000	91.16000		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 16/08/2023		Jibar Future	8.94000	91.06000	9.06500	90.93500				0.00	0	
JIBAR f On 20/09/2023		Jibar Future	9.08000	90.92000	9.23500	90.76500				0.00	0	
JIBAR f On 18/10/2023		Jibar Future	9.12000	90.88000	9.27000	90.73000				0.00	0	
JIBAR f On 15/11/2023		Jibar Future	9.16000	90.84000	9.32000	90.68000				0.00	0	
JIBAR f On 20/12/2023		Jibar Future	9.17000	90.83000	9.34500	90.65500				0.00	0	
JIBAR f On 20/03/2024		Jibar Future	9.13500	90.86500	9.34000	90.66000				0.00	0	
JIBAR f On 19/06/2024		Jibar Future	8.97500	91.02500	9.22000	90.78000				0.00	0	
JIBAR f On 18/09/2024		Jibar Future	8.84000	91.16000	9.01000	90.99000				0.00	0	
JIBAR f On 18/12/2024		Jibar Future	8.65500	91.34500	8.86000	91.14000				0.00	0	
JIBAR f On 19/03/2025		Jibar Future	8.65000	91.35000	8.85500	91.14500				0.00	0	
Total Jibar Future										0.00	0	
Total For JIBAR FUTURE										0.00	0	
Total for Jibar										0.00	0	
Total for Derivatives :										2,012,935,762.50	34,262	1,411,9€
ABCPI3 On 07/12/2023		Spot Bond	4.30000	326.82177	4.30000	335.39818				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026		Spot Bond			0.00000	101.80382				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	101.33157				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	10.96500	100.59017	10.96500	100.50172				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	12.97000	85.96854	12.97000	85.87954				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026		Spot Bond			0.00000	101.52004				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	99.83874				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN01 On 17/03/2026		Spot Bond			0.00000	101.78905				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.77027				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.71719				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.29613				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.85526				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.86234				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.08942				0.00	0	932,000,00
Total ABFN28 SPOT										0.00	0	932,000,00
Total For ABFN28										0.00	0	932,000,00
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.66593				0.00	0	1,000,000,00
Total ABFN29 SPOT										0.00	0	1,000,000,00
Total For ABFN29										0.00	0	1,000,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.71295				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.55278				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.71329				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.75439				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	

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 07/02/2026 Spot Bond					0.00000	101.00573				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3`On 07/02/2029 Spot Bond					0.00000	101.36591				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	102.05485				0.00	0	1,270,000,00
Total ABFN40 SPOT										0.00	0	1,270,000,00
Total For ABFN40										0.00	0	1,270,000,00
ABFN4`On 16/09/2026 Spot Bond					0.00000	101.75213				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4:On 16/09/2029 Spot Bond					0.00000	101.99321				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4~On 14/10/2024 Spot Bond					0.00000	101.04797				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4!On 14/10/2026 Spot Bond					0.00000	101.05932				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.50934				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4`On 24/08/2023 Spot Bond					0.00000	100.04554				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4:On 24/08/2025 Spot Bond					0.00000	100.04660				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4!On 30/03/2024 Spot Bond					0.00000	101.51287				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.18730				0.00	0	
Total ABFN50 SPOT										0.00	0	

Contract 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 ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	102.05212				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	101.22848				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.50822				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.37004				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.28248				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	102.50339				0.00	20,000,000,000	10,000,000,000
Total ABFN56 SPOT										0.00	20,000,000,000	10,000,000,000
Total For ABFN56										0.00	20,000,000,000	10,000,000,000
ABFN5 On 14/11/2025 Spot Bond					0.00000	100.27381				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.28105				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	99.92772				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	101.25443				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	100.45810				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.33536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.58625				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.86704				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.50097				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.38805				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.77449				0.00	100,000,000	50,000,00
Total ABJ02 SPOT										0.00	100,000,000	50,000,00
Total For ABJ02										0.00	100,000,000	50,000,00
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.22064				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.54269				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.60620				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.22000	8.22000	8.22000	161.24807				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	80.64405	100.00000	80.05517				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.95000	3.95000	3.95000	168.05705				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN62 On 31/03/2028 Spot Bond			4.81000	4.81000	4.81000	215.37181				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	238.15317				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.88000	9.88000	9.88000	106.31283				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			10.48000	100.31718	10.48000	100.23367				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			10.29000	101.71622	10.29000	101.63304				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			9.51500	101.73743	9.51500	101.66033				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.87500	10.87500	10.87500	98.01984				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.69500	96.72519	10.69500	96.64307				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	16.82612	100.00000	16.71525				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.95000	327.41042	3.95000	335.99645				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.75500	12.75500	12.75500	102.21756				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.83652				0.00	0	
Total ACL097 SPOT										0.00	0	

Contract 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 ACL097										0.00	0	
ACL09£ On 20/12/2025 Spot Bond					0.00000	101.80010				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.73853				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	102.02961				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.20176				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.38643				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	102.08803				0.00	1,000,000,000	1,175,000,000
Total AGL02 SPOT										0.00	1,000,000,000	1,175,000,000
Total For AGL02										0.00	1,000,000,000	1,175,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	101.03897				0.00	2,000,000,000	1,100,000,000
Total AGL03 SPOT										0.00	2,000,000,000	1,100,000,000
Total For AGL03										0.00	2,000,000,000	1,100,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.52065				0.00	6,000,000,000	3,100,000,000
Total AGLG01 SPOT										0.00	6,000,000,000	3,100,000,000
Total For AGLG01										0.00	6,000,000,000	3,100,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	106.74559				0.00	0	860,467,500
Total AGRIA1 SPOT										0.00	0	860,467,500
Total For AGRIA1										0.00	0	860,467,500
AGT01 On 10/10/2023 Spot Bond					0.00000	102.64877				0.00	0	2,000,000,000
Total AGT01 SPOT										0.00	0	2,000,000,000
Total For AGT01										0.00	0	2,000,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.06333				0.00	4,000,000,000	2,000,000,000
Total AGT02 SPOT										0.00	4,000,000,000	2,000,000,000
Total For AGT02										0.00	4,000,000,000	2,000,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	102.66143				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	105.18261				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.92169				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1' On 18/07/2024 Spot Bond					0.00000	100.96958				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2' On 18/07/2026 Spot Bond					0.00000	100.98989				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3' On 18/07/2026 Spot Bond			10.18000	96.33484	10.18000	96.25559				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1' On 18/07/2026 Spot Bond					0.00000	101.02063				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1' On 18/07/2026 Spot Bond					0.00000	101.12300				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.25073				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.91565				0.00	0	430,000,00
Total AHF2O3 SPOT										0.00	0	430,000,00
Total For AHF2O3										0.00	0	430,000,00
AHF5A' On 21/08/2023 Spot Bond					0.00000	100.10392				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A' On 21/08/2023 Spot Bond			11.07000	102.32417	11.07000	102.23346				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.15847				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.10714				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.11142				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.23382				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.44940				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.10008				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.10701				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.11127				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.14095				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.20148				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.26078				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.10912				0.00	0	
Total AHF7B1 SPOT										0.00	0	

Contract 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 AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	100.10752				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.11337				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	100.11135				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.48769				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	100.14406				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04: On 29/05/2024 Spot Bond			11.78500	97.67267	11.78500	97.58002				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05: On 29/05/2030 Spot Bond			13.15000	85.86786	13.15000	85.77728				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02: On 16/11/2027 Spot Bond					0.00000	100.28283				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03: On 16/11/2029 Spot Bond					0.00000	100.29123				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04: On 05/12/2032 Spot Bond					0.00000	99.70105				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01: On 30/04/2028 Spot Bond			6.94000	194.50089	6.94000	194.25256				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07: On 25/06/2023 Spot Bond					0.00000	101.54817				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.86091				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.92541				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.52945				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	100.11642				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	99.80185				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.75376				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.48348				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.73841				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	99.85560				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	101.33743				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.52622				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC014 On 06/04/2028 Spot Bond					0.00000	101.52622				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC015 On 06/04/2028 Spot Bond					0.00000	101.52622				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC016 On 17/10/2023 Spot Bond					0.00000	100.93696				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC017 On 17/08/2023 Spot Bond					0.00000	100.89821				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC018 On 18/08/2023 Spot Bond					0.00000	100.86750				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC019 On 21/08/2023 Spot Bond					0.00000	101.08908				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC020 On 28/04/2028 Spot Bond					0.00000	100.74221				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC021 On 20/06/2028 Spot Bond					0.00000	100.69355				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC022 On 20/06/2030 Spot Bond			13.58500	13.58500	13.58500	95.81571				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC023 On 20/06/2027 Spot Bond					0.00000	100.44847				0.00	0	200,000,00
Total ASC023 SPOT										0.00	0	200,000,00
Total For ASC023										0.00	0	200,000,00
ASC024 On 17/05/2028 Spot Bond					0.00000	100.24016				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC025 On 22/08/2023 Spot Bond					0.00000	100.09592				0.00	0	
Total ASC025 SPOT										0.00	0	

Contract 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 ASC025										0.00	0	
ASC025 On 23/08/2023 Spot Bond					0.00000	100.07414				0.00	1,500,000,000	1,500,000,000
Total ASC026 SPOT										0.00	1,500,000,000	1,500,000,000
Total For ASC026										0.00	1,500,000,000	1,500,000,000
ASC026 On 25/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				350,000,000,000,000.00	3,500,000,000	3,500,000,000
Total ASC027 SPOT										50,000,000,000,000.00	3,500,000,000	3,500,000,000
Total For ASC027										50,000,000,000,000.00	3,500,000,000	3,500,000,000
ASN027 On 07/12/2033 Spot Bond			5.69000	247.48863	5.69000	253.25388				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN032 On 07/12/2033 Spot Bond			5.79000	224.91735	5.79000	229.38870				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN153 On 31/03/2028 Spot Bond			5.68000	207.47366	5.68000	207.22954				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN194 On 31/01/2038 Spot Bond			5.70000	115.12518	5.70000	114.98894				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN204 On 24/08/2025 Spot Bond					0.00000	102.59623				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	101.91908				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	101.65449				0.00	0	5,500,000,000
Total ASN274 SPOT										0.00	0	5,500,000,000
Total For ASN274										0.00	0	5,500,000,000
ASN278 On 15/08/2023 Spot Bond					0.00000	100.22529				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	100.10842				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN289 On 21/08/2023 Spot Bond					0.00000	100.10692				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.95243				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	101.53503				0.00	0	134,900,00
Total ASN291 SPOT										0.00	0	134,900,00
Total For ASN291										0.00	0	134,900,00
ASN291 On 20/12/2023 Spot Bond					0.00000	101.72759				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	102.29501				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN310 On 31/03/2029 Spot Bond			5.20500	5.20500	5.20500	115.36973				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.87500	5.87500	5.87500	104.39616				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.75880				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.91472				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.44349				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.37854				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.91000	112.38435	5.91000	112.24944				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN34 On 20/06/2024 Spot Bond					0.00000	101.74575				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34 On 20/06/2024 Spot Bond					0.00000	101.19575				0.00	0	7,600,00
Total ASN346 SPOT										0.00	0	7,600,00
Total For ASN346										0.00	0	7,600,00
ASN35 On 20/06/2024 Spot Bond					0.00000	101.81752				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.70017				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	101.70017				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	99.89491				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	102.01909				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	101.79461				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	102.14793				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	101.01608				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	101.83421				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	101.83421				0.00	0	
Total ASN384 SPOT										0.00	0	

Contract 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 ASN384										0.00	0	
ASN384 On 20/12/2024 Spot Bond					0.00000	101.93267				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 17/12/2025 Spot Bond					0.00000	101.76224				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	101.68189				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	101.86413				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2023 Spot Bond					0.00000	99.74296				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	104.13347				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 22/06/2023 Spot Bond					0.00000	101.56316				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN449 On 23/06/2025 Spot Bond					0.00000	101.59302				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	101.72600				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	100.98976				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.99503				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2024 Spot Bond			11.53000	11.53000	11.53000	101.59053				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			12.22000	12.22000	12.22000	101.04002				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	100.58400				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	100.64062				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	102.17523				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	102.00944				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	142.25057				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			12.00500	12.00500	12.00500	100.34587				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	102.13480				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN489 On 15/09/2025 Spot Bond					0.00000	101.71784				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.71784				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN507 On 28/09/2025 Spot Bond					0.00000	101.64904				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN508 On 21/12/2026 Spot Bond			11.57500	96.56902	11.57500	96.47951				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN509 On 21/12/2026 Spot Bond			10.75500	96.10266	10.75500	96.01972				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN510 On 21/12/2026 Spot Bond			11.30500	95.19366	11.30500	95.10742				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN511 On 21/12/2026 Spot Bond			11.30500	95.19366	11.30500	95.10742				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN522 On 31/07/2024 Spot Bond			9.88000	102.09625	9.88000	102.01468				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN525 On 31/07/2024 Spot Bond			11.83000	102.73354	11.83000	102.63573				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN530 On 31/07/2024 Spot Bond			11.78000	102.71722	11.78000	102.61984				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN532 On 31/01/2024 Spot Bond			11.28000	102.89688	11.28000	102.80335				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN538 On 31/01/2024 Spot Bond			11.28000	102.89688	11.28000	102.80335				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN540 On 02/04/2026 Spot Bond					0.00000	101.51904				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN541 On 31/01/2030 Spot Bond					0.00000	100.62728				0.00	0	
Total ASN541 SPOT										0.00	0	

Contract 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 ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			11.91500	103.17808	11.91500	103.07917				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			12.00500	102.41183	12.00500	102.31294				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.86500	102.57590	11.86500	102.47796				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.34444				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.87970				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	99.73411				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.28447				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			11.35500	101.62759	11.35500	101.53461				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.85051				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.91005				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.75923				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.70778				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61 On 31/03/2024 Spot Bond					0.00000	101.73514				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61 On 06/05/2024 Spot Bond					0.00000	93.38258				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61 On 21/12/2026 Spot Bond					0.00000	101.70656				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61 On 28/02/2024 Spot Bond					0.00000	99.89634				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62 On 21/12/2026 Spot Bond					0.00000	101.64822				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62 On 28/02/2024 Spot Bond					0.00000	99.84645				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63 On 02/04/2026 Spot Bond					0.00000	101.46589				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63 On 20/06/2024 Spot Bond					0.00000	101.84600				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63 On 20/06/2026 Spot Bond					0.00000	101.96583				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63 On 05/06/2023 Spot Bond					0.00000	99.71103				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64 On 06/05/2024 Spot Bond					0.00000	100.66015				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN64: On 12/07/2024 Spot Bond					0.00000	101.46409				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	101.19200				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.69888				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	100.19421				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.36920				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.52205				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.45677				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.96401				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	99.84533				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	91.29455				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.55268				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.72566				0.00	0	
Total ASN692 SPOT										0.00	0	

Contract 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 ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.68431				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.72566				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.49722				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.78193				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.79103				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.96475				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.45050				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.60452				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	100.20333				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.71404				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	102.28438				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.34000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.96710				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	99.72434				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.66948				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	99.85496				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.70976				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.73639				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.75460				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	92.97697				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.64658				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.71140				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.63185				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78: On 21/12/2026 Spot Bond			11.00884	11.00884	11.00884	103.01281				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.28461				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			11.46500	11.46500	11.46500	102.39914				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.70138				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.64339				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.64404				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.56511				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.48635				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.44578				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.14320				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.54590				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	81.06322				0.00	0	
Total ASN823 SPOT										0.00	0	

Contract 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 ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.18710				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.98838				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.97134				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	101.26012				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	101.14108				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	101.14108				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83 On 31/01/2025 Spot Bond					0.00000	100.70154				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83 On 20/06/2026 Spot Bond					0.00000	101.78255				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.92415				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83 On 21/04/2027 Spot Bond					0.00000	100.91943				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84 On 21/04/2027 Spot Bond					0.00000	100.91943				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84 On 22/04/2027 Spot Bond					0.00000	100.87135				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	88.70428				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.69246				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.68922				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.73649				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.77309				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	99.85503				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	101.05968				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.64066				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	90.46350				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	98.13924				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN864 On 09/06/2027 Spot Bond					0.00000	102.01075				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN865 On 09/06/2027 Spot Bond					0.00000	102.01075				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN866 On 09/06/2023 Spot Bond					0.00000	101.78727				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.87113				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	101.87113				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	101.67176				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	101.62705				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	101.97327				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	101.95506				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	102.09053				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN886 On 18/04/2029 Spot Bond					0.00000	101.04889				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	101.58880				0.00	0	
Total ASN887 SPOT										0.00	0	

Contract 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 ASN887										0.00	0	
ASN887 On 15/09/2028 Spot Bond					0.00000	101.96426				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN888 On 31/01/2024 Spot Bond			12.45500	103.21394	12.45500	103.11065				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN900 On 20/06/2027 Spot Bond					0.00000	91.66887				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN902 On 31/01/2030 Spot Bond					0.00000	100.71252				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN903 On 20/06/2026 Spot Bond					0.00000	101.71817				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN904 On 31/07/2027 Spot Bond					0.00000	99.85234				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN913 On 31/08/2027 Spot Bond					0.00000	99.84965				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	99.85234				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	99.85503				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	99.85369				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	99.85167				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	99.85369				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92 On 31/08/2027 Spot Bond					0.00000	99.85167				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93 On 20/12/2027 Spot Bond					0.00000	93.87819				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93 On 20/12/2027 Spot Bond					0.00000	91.68030				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93 On 20/12/2025 Spot Bond					0.00000	101.88203				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93 On 20/12/2027 Spot Bond					0.00000	105.27926				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93 On 20/12/2027 Spot Bond					0.00000	102.01886				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93 On 31/01/2030 Spot Bond					0.00000	100.66723				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.90051				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	101.83311				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94 On 20/12/2025 Spot Bond					0.00000	101.77278				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94 On 20/12/2027 Spot Bond					0.00000	102.10987				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN94 On 20/06/2027 Spot Bond					0.00000	101.72282				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95 On 20/06/2027 Spot Bond					0.00000	101.73649				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95 On 31/08/2027 Spot Bond					0.00000	99.85503				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95 On 31/07/2027 Spot Bond					0.00000	100.70459				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95 On 20/12/2027 Spot Bond					0.00000	101.99155				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95 On 20/12/2025 Spot Bond					0.00000	101.78735				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95 On 20/12/2024 Spot Bond					0.00000	101.68189				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96 On 30/09/2027 Spot Bond					0.00000	101.59588				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96 On 07/12/2027 Spot Bond					0.00000	118.31112				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	102.08257				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97 On 20/12/2027 Spot Bond					0.00000	101.71831				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97 On 24/01/2025 Spot Bond					0.00000	86.20244				0.00	0	
Total ASN975 SPOT										0.00	0	

Contract 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 ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.72718				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.82764				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	101.32109				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	78.51108				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.30786				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	100.21171				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	100.23527				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	101.85608				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.70720				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	102.22279				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	101.07824				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	101.03291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN997 On 28/02/2028 Spot Bond					0.00000	99.85523				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			8.46500	99.90088	8.46500	99.83355				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.65196				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.77577				0.00	0	7,500,000.00
Total BAW36 SPOT										0.00	0	7,500,000.00
Total For BAW36										0.00	0	7,500,000.00
BAW37 On 12/07/2025 Spot Bond					0.00000	101.12196				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.64375				0.00	0	490,000.00
Total BAW38 SPOT										0.00	0	490,000.00
Total For BAW38										0.00	0	490,000.00
BAWGL On 22/08/2025 Spot Bond					0.00000	100.27815				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.44069				0.00	0	19,500,000.00
Total BAWGL2 SPOT										0.00	0	19,500,000.00
Total For BAWGL2										0.00	0	19,500,000.00
BAYA72 On 31/03/2026 Spot Bond			13.20500	13.20500	13.20500	99.45382			2,641,000,000,000.00		200,000,000	100,000.00
Total BAYA72 SPOT									2,641,000,000,000.00		200,000,000	100,000.00
Total For BAYA72									2,641,000,000,000.00		200,000,000	100,000.00
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.30970				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.75163				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	102.00838				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.97427				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	102.05402				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.46002				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.63817				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	102.02777				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.86183				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.89916				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.86129				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.53791				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.84630				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	101.15005				0.00	0	
Total BAYA96 SPOT										0.00	0	

Contract 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 BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.97555				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.97455				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.92186				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	102.16358				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.24517				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.20182				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB20 On 30/09/2024 Spot Bond					0.00000	102.16402				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	102.14915				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	102.16358				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	102.16402				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	102.23959				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030 On 18/04/2028 Spot Bond			10.31000	10.31000	10.31000	92.56916				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.59254				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	102.08662				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.47808				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.55449				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.43033				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.56328				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.67488				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.36374				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	99.75056				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.37811				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.35398				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGL17 On 14/08/2024 Spot Bond					0.00000	102.88011				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.94364				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.62324				0.00	1,800,000,000	900,000,000
Total BID10 SPOT										0.00	1,800,000,000	900,000,000
Total For BID10										0.00	1,800,000,000	900,000,000
BID11 On 15/11/2023 Spot Bond			9.97500	100.14727	9.97500	100.06887				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	102.09481				0.00	200,000,000	100,000,000
Total BID13 SPOT										0.00	200,000,000	100,000,000
Total For BID13										0.00	200,000,000	100,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.95416				0.00	1,000,000,000	1,000,000,000
Total BID15 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BID15										0.00	1,000,000,000	1,000,000,000
BID16 On 24/06/2025 Spot Bond					0.00000	101.47079				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.50333				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.79529				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.27055				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.96600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	76.02900				0.00	0	
Total BNPP06 SPOT										0.00	0	

Contract 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 BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.78200				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.14600				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	99.84865				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	99.84703				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/02/2030 Spot Bond					0.00000	101.81410				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	100.17870				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	100.18420				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.23990				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.48735				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.11136				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	101.18961				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	100.57915				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2024 Spot Bond					0.00000	100.15276				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 03/07/2023 Spot Bond					0.00000	101.28189				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF35 On 11/01/2024 Spot Bond					0.00000	101.09597				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	101.95437				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF37 On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	101.47496				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	100.70227				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	101.88400				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.84613				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.95395				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CBL30 On 02/11/2024 Spot Bond					0.00000	100.57998				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.20838				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.80500	105.57598	9.80500	105.49153				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			10.00500	106.90211	10.00500	106.81613				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.65500	103.04579	10.65500	102.95862				0.00	0	40,000,00
Total CCT03 SPOT										0.00	0	40,000,00
Total For CCT03										0.00	0	40,000,00
CCT04 On 17/07/2027 Spot Bond			11.69500	11.69500	11.69500	100.84275				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.75823				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.90077				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	101.04796				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	101.09064				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.79911				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	99.90482				0.00	0	
Total CGR53 SPOT										0.00	0	

Contract 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 CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	99.90064				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.82980				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.99000	101.64135	10.99000	101.55275				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.56585				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.65985				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			12.29500	100.66263	12.29500	100.56476				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.53700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.65000	161.11506	6.65000	160.91211				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.78000	155.77784	8.78000	155.55518				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			10.63500	101.66758	10.63500	101.58173				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	100.67694				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	101.30039				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.47200				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond			100.00000		0.00000	101.90255				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	99.27542				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.49978				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	99.54748				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.81882				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	101.05161				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			11.53500	101.52609	11.53500	101.43177				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.94576				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.49570				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54(On 17/01/2024 Spot Bond					0.00000	101.17378				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54(On 20/12/2023 Spot Bond					0.00000	152.76700				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	101.77609				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			11.00500	100.03207	11.00500	99.94330				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54(On 29/03/2025 Spot Bond			11.05500	100.04339	11.05500	99.95568				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			11.14500	98.39280	11.14500	98.30584				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55(On 18/04/2028 Spot Bond			11.19500	11.19500	11.19500	315.61450				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55(On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55(On 15/11/2023 Spot Bond					0.00000	100.30702				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55(On 12/11/2023 Spot Bond					0.00000	100.37480				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55(On 24/11/2024 Spot Bond					0.00000	100.05244				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55(On 17/01/2024 Spot Bond					0.00000	101.25256				0.00	0	
Total CLN559 SPOT										0.00	0	

Contract 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 CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	147.07800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.40012				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			11.50500	97.56920	11.50500	97.56232				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			11.00500	98.68310	11.00500	98.59695				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.60736				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	100.16580				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.98662				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	99.73261				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.38609				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			11.23500	97.82172	11.23500	97.73459				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.38601				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.38729				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.86364				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.92799				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.02573				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.48746				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.41199				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	102.03876				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	101.03368				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	100.03557				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.85520				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.97213				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.72055				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59(On 16/09/2025 Spot Bond					0.00000	103.52411				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.56601				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.07000	158.28066	5.07000	126.47303				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.29066				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.58120				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.05193				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			10.47500	10.47500	10.47500	98.27192				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.43716				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.89841				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.72055				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.72055				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.92100				0.00	0	
Total CLN602 SPOT										0.00	0	

Contract 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 CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			10.06000	10.06000	10.06000	101.18373				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.51958				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.87964				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.47879				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.07913				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.10540				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.83580				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.73850				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	102.06157				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	99.96850				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	95.23700				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.95506				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	99.91093				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.71363				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	101.04410				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	100.20035				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	99.23783				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			14.04500	57.97384	14.04500	76.24465				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	100.31507				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.70500	98.34965	11.70500	98.25698				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63 On 19/08/2025 Spot Bond					0.00000	100.19979				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.28163				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	101.41607				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.43849				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.12226				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	100.10374				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	100.19923				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	101.35431				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	100.21037				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	101.00339				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	100.10406				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64 On 18/12/2024 Spot Bond					0.00000	101.70042				0.00	0	
Total CLN645 SPOT										0.00	0	

Contract 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 CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.73756				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.70224				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	100.29640				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	99.86985				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	100.19923				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	100.19923				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	95.63100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.95530				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.71229				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	102.12130				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/06/2023 Spot Bond					0.00000	101.82600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	121.63500				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	147.81600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	104.63803				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.22371				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	102.75914				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	100.21223				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.63147	163.75246	5.63147	132.92052				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.63147	163.75246	5.63147	132.92138				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	100.21501				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.22242				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN679 On 21/12/2026 Spot Bond					0.00000	101.67120				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN681 On 19/08/2025 Spot Bond					0.00000	101.72891				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN682 On 07/12/2023 Spot Bond					0.00000	101.96328				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	101.62544				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	101.65375				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	100.51947				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	101.84792				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	101.84769				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	103.76412				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 26/09/2023 Spot Bond					0.00000	101.47804				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	101.69798				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.28772				0.00	0	
Total CLN693 SPOT										0.00	0	

Contract 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 CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	87.09840				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.61952				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.91299				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.63542				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.61472				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.64798				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	100.22612				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.41750				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.67282				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	84.02342				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	84.26231				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.72766				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.34674				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.67989				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.67989				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.67989				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	83.07803				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.75521				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	82.09107				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.40843				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	102.03930				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	83.10733				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.59329				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN725 On 21/06/2025 Spot Bond					0.00000	101.59329				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.59329				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.61096				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.61096				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.61096				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.56398				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.58352				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	87.21029				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.69768				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.77540				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	96.39188				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.88017				0.00	0	
Total CLN737 SPOT										0.00	0	

Contract 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 CLN737										0.00	0	
CLN737 On 20/12/2023 Spot Bond					0.00000	102.17368				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	111.40600				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	95.17615				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN740 On 19/08/2025 Spot Bond					0.00000	100.19737				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	101.75800				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	101.74549				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	95.45900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	100.91594				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	99.85135				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	101.69791				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	100.69491				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	99.38841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75(On 11/09/2026 Spot Bond					0.00000	101.99374				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.37251				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.23981				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.33523				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	99.03134				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN75 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN75 On 20/06/2026 Spot Bond					0.00000	101.11367				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	101.05860				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.68594				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN763 On 12/02/2025 Spot Bond					0.00000	100.45737				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.86159				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	94.89840				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	102.33523				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	
Total For CLN767										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.74618				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	100.65160				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	99.41089				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.86677				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN772 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.94006				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.20716				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.71214				0.00	0	
Total CLN774 SPOT										0.00	0	

Contract 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 CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.78000	5.78000	5.78000	106.76976				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	99.86174				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	99.84291				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.63372				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.63695				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.78989				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.65305				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.66014				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.67176				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.67176				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	112.62137				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.45404				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.69832				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	96.94600				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.69832				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	101.45653				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.69832				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.67183				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.69832				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.69848				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.70121				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	100.70121				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN80 On 28/02/2026 Spot Bond					0.00000	99.85428				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	88.29144				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	100.20635				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.63888				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.70455				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80 On 28/02/2027 Spot Bond					0.00000	99.85376				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80 On 31/01/2027 Spot Bond					0.00000	100.65949				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			10.31000	92.64547	10.31000	92.56916				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.60920				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.49640				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81 On 31/01/2025 Spot Bond					0.00000	100.69832				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN81 On 31/07/2025 Spot Bond					0.00000	100.69856				0.00	0	
Total CLN816 SPOT										0.00	0	

Contract 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 CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.70455				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.63373				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.69832				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.69856				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.67184				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN821 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN822 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	
Total For CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	100.69856				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.69856				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.69816				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.69856				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.26736				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.69832				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	97.94258				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	99.87830				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.69816				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			10.45000	10.45000	10.45000	96.86354				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	99.85488				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	99.85503				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	99.85503				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	99.85492				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.67182				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	101.72373				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN84 On 20/07/2026 Spot Bond					0.00000	98.33500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	97.77500				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	96.91600				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84 On 07/09/2026 Spot Bond					0.00000	102.02865				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84 On 31/03/2025 Spot Bond					0.00000	101.67184				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84 On 31/03/2027 Spot Bond					0.00000	101.67182				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84 On 31/03/2029 Spot Bond					0.00000	101.67142				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85 On 31/07/2025 Spot Bond					0.00000	100.74045				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85 On 27/09/2028 Spot Bond					0.00000	101.89597				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.73649				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85 On 20/06/2027 Spot Bond					0.00000	101.81301				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85 On 20/07/2027 Spot Bond					0.00000	101.92775				0.00	0	
Total CLN854 SPOT										0.00	0	

Contract 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 CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.96416				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.84179				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.84396				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	85.14393				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.69856				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.82758				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.71826				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	102.01711				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	112.09000				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	94.56300				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	95.72300				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.76587				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.36711				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.62099				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.62730				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.62408				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN871 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.69780				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	99.85488				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.76382				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.85034				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.85034				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	100.61955				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.43716				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN88(On 02/04/2026 Spot Bond					0.00000	101.42997				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN88(On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	86.05605				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN88(On 31/01/2030 Spot Bond					0.00000	100.61761				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.83377				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.63741				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.63741				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.46015				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN88(On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.60782				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN88(On 15/09/2027 Spot Bond			5.92000	5.92000	5.92000	125.49146				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN88(On 20/12/2027 Spot Bond					0.00000	102.75867				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN89(On 20/12/2027 Spot Bond					0.00000	101.91872				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	

Contract 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 CLN891										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.82400				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.69856				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.77642				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	99.85488				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.67176				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.37247				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	104.48000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	66.06614				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.57726				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			12.47500	12.47500	12.47500	103.92044				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	102.43000				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			12.09000	12.09000	12.09000	98.94181				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	102.12762				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	102.03693				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.90597				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.38814				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	98.36100				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	99.03200				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.91888				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	100.69810				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.69800				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.90051				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	96.41600				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN915 On 20/12/2032 Spot Bond					0.00000	102.21873				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	100.84200				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	99.85443				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.72924				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	99.85511				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	99.85511				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	99.85496				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	99.85496				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	102.24115				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	102.10618				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	102.02789				0.00	0	190,000,00
Total CLN925 SPOT										0.00	0	190,000,00
Total For CLN925										0.00	0	190,000,00
CLN926 On 20/06/2028 Spot Bond					0.00000	102.04609				0.00	0	
Total CLN926 SPOT										0.00	0	

Contract 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 CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	102.03699				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.69800				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN928 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN929 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	94.98390				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.78237				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			13.47000	13.47000	13.47000	100.67943				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN933 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN934 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN935 On 20/03/2026 Spot Bond					0.00000	102.30390				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	99.83570				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	100.12780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.42320				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	101.93384				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	101.86366				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.13685				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.31512				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	100.92888				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	101.11779				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.92399				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.95090				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.78212				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.69817				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN95(On 20/06/2028 Spot Bond					0.00000	100.54484				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN95(On 31/03/2026 Spot Bond					0.00000	100.23120				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN95(On 23/09/2026 Spot Bond					0.00000	100.13841				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN95(On 20/06/2028 Spot Bond					0.00000	98.22062				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN95(On 20/06/2028 Spot Bond					0.00000	98.22062				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN95(On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
Total CLN955 SPOT										0.00	0	3,000,000,00
Total For CLN955										0.00	0	3,000,000,00
COJ05 On 05/06/2023 Spot Bond			11.60500	99.77793	11.60500	99.68307				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			12.29500	102.85935	12.29500	102.75825				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			12.41500	102.67272	12.41500	102.57085				0.00	0	70,000,00
Total COJG01 SPOT										0.00	0	70,000,00
Total For COJG01										0.00	0	70,000,00
COT02 On 03/04/2028 Spot Bond			14.06500	88.26398	14.06500	88.16571				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.65500	88.21416	12.65500	88.12498				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.12037				0.00	400,000,000	200,000,00
Total DSY02 SPOT										0.00	400,000,000	200,000,00

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 DSY02									0.00	400,000,000	200,000,000
DSY03 On 21/11/2024 Spot Bond			11.40500	11.40500	11.40500	98.87892			0.00	0	
Total DSY03 SPOT									0.00	0	
Total For DSY03									0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.86620			0.00	0	
Total DSY04 SPOT									0.00	0	
Total For DSY04									0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.35262			0.00	0	
Total DSY05 SPOT									0.00	0	
Total For DSY05									0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.84623			0.00	0	2,100,000,000
Total DSY06 SPOT									0.00	0	2,100,000,000
Total For DSY06									0.00	0	2,100,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	100.10477			0.00	0	
Total DSY07 SPOT									0.00	0	
Total For DSY07									0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.35363			0.00	0	270,000,000
Total DTF001 SPOT									0.00	0	270,000,000
Total For DTF001									0.00	0	270,000,000
DTF002 On 28/06/2025 Spot Bond					0.00000	101.63786			0.00	0	
Total DTF002 SPOT									0.00	0	
Total For DTF002									0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.66426			0.00	0	380,000,000
Total DTF003 SPOT									0.00	0	380,000,000
Total For DTF003									0.00	0	380,000,000
DTF004 On 14/09/2025 Spot Bond					0.00000	101.69596			0.00	0	7,500,000,000
Total DTF004 SPOT									0.00	0	7,500,000,000
Total For DTF004									0.00	0	7,500,000,000
DV24 On 18/02/2024 Spot Bond			10.40500	102.15999	10.40500	102.07415		2,081,000,000,000.00		200,000,000	290,000,000
Total DV24 SPOT								2,081,000,000,000.00		200,000,000	290,000,000
Total For DV24								2,081,000,000,000.00		200,000,000	290,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	102.64843	9.69000	102.56797			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.64843	9.69000	102.56797			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV27 On 02/02/2027 Spot Bond			11.60500	96.57551	11.60500	96.48527				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.75000	96.01687	11.75000	95.92607				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.75927	10.10000	102.67540				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.75927	10.10000	102.67540				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	101.34243				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.51927				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.21495				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.47666				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.81008				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	103.14054				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.00015				0.00	0	90,000,00
Total DVFB25 SPOT										0.00	0	90,000,00
Total For DVFB25										0.00	0	90,000,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.12935				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.48797				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 ¹ On 31/01/2027 Spot Bond					0.00000	99.85058				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 ¹ On 21/08/2023 Spot Bond					0.00000	100.40577				0.00	6,450,000,000	3,250,000,000
Total DVFB30 SPOT										0.00	6,450,000,000	3,250,000,000
Total For DVFB30										0.00	6,450,000,000	3,250,000,000
DVFB3 ⁰ On 21/08/2025 Spot Bond					0.00000	102.50492				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 ¹ On 15/12/2026 Spot Bond					0.00000	104.52705				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 ⁰ On 15/12/2028 Spot Bond					0.00000	105.34949				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.95000	116.98351	5.95000	116.84365				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.90000	100.49567	5.90000	100.37512				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	151.54522	2.25000	151.40833				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.99500	157.20469	4.99500	157.02864				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.02000	141.51209	5.02000	141.35335				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.03000	137.18070	5.03000	137.02579				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL31 On 02/06/2031 Spot Bond			5.77000	119.31524	5.77000	119.17368				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.77000	104.39468	5.77000	104.27055				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	151.54522	2.25000	151.40833				0.00	0	
Total EL36/I2038 SPOT										0.00	0	
Total For EL36/I2038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	206.67795				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	203.32308				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	190.45298				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	158.48640				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	157.42383				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	153.17258				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	142.42144				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	137.04834				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	139.21247				0.00	0	
Total ELN014 SPOT										0.00	0	

Contract 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 ELN014										0.00	0	
ELN01 On 09/12/2024 Spot Bond					0.00000	115.37614				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN01 On 02/04/2027 Spot Bond					0.00000	107.78022				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN02 On 20/09/2027 Spot Bond					0.00000	125.19701				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.71500	99.23519	11.71500	99.14313				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.80000	13.80000	13.80000	90.34510				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.85000	13.85000	13.85000	93.57265				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.80500	11.80500	11.80500	102.76894				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.80500	11.80500	11.80500	101.61910				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.63000	13.63000	13.63000	96.78663				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.72000	12.72000	12.72000	99.27419				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			16.13000	16.13000	16.13000	92.66694				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF01 On 04/06/2023 Spot Bond					0.00000	99.75236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.97418				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	102.13021				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	99.81372				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.56442				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	102.05048				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.27606				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.85604				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.39893				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.38191				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.70383				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	100.25463				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT00 On 16/04/2025 Spot Bond					0.00000	101.68033				0.00	9,000,000,000	4,500,000,000
Total EQT004 SPOT										0.00	9,000,000,000	4,500,000,000
Total For EQT004										0.00	9,000,000,000	4,500,000,000
EQT00 On 10/09/2023 Spot Bond					0.00000	102.33125				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00 On 30/10/2023 Spot Bond					0.00000	100.62448				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00 On 22/06/2024 Spot Bond					0.00000	101.59823				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00 On 08/10/2024 Spot Bond					0.00000	101.17365				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.70706				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	100.35519				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	100.37051				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	100.87020				0.00	0	200,000,000
Total EQT013 SPOT										0.00	0	200,000,000
Total For EQT013										0.00	0	200,000,000
ERS3B On 17/05/2025 Spot Bond					0.00000	100.23769				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	100.24505				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.24127				0.00	0	
Total ERS3C8 SPOT										0.00	0	

Contract 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 ERS3C8									0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.24865			0.00	0	
Total ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	100.24160			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	100.26827			0.00	0	
Total ERSA29 SPOT									0.00	0	
Total For ERSA29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	100.24026			0.00	0	
Total ERSA30 SPOT									0.00	0	
Total For ERSA30									0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.24483			0.00	0	
Total ERSA31 SPOT									0.00	0	
Total For ERSA31									0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	100.24960			0.00	0	
Total ERSB10 SPOT									0.00	0	
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.25318			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.60500	94.58534	10.60500	94.50527		10,587,555,835,500.00	998,355,100	3,042,235,00	
Total ES26 SPOT								10,587,555,835,500.00	998,355,100	3,042,235,00	
Total For ES26								10,587,555,835,500.00	998,355,100	3,042,235,00	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.20638	7.85000	101.14252		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			13.04500	70.56437	13.15500	70.01777		25,087,319,556,000.00	1,923,136,800	3,084,168,40	
Total ES33 SPOT								25,087,319,556,000.00	1,923,136,800	3,084,168,40	
Total For ES33								25,087,319,556,000.00	1,923,136,800	3,084,168,40	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.51189	7.50000	101.45097		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			13.38000	67.44788	13.49000	66.84122		7,659,886,764,000.00	572,487,800	332,655,40	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES42 SPOT									7,659,886,764,000.00	572,487,800	332,655,40
Total For ES42									7,659,886,764,000.00	572,487,800	332,655,40
ES42/R On 25/04/2042 Spot Bond			8.50000	100.77630	8.50000	100.70756			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.62000	12.62000	12.62000	94.39871			0.00	0	
Total ETK001 SPOT									0.00	0	
Total For ETK001									0.00	0	
ETK002 On 03/06/2037 Spot Bond			15.40500	15.40500	15.40500	87.77778			0.00	0	
Total ETK002 SPOT									0.00	0	
Total For ETK002									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.62369			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.29347			0.00	0	
Total FIFB17 SPOT									0.00	0	
Total For FIFB17									0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.62449			0.00	0	
Total FIFB18 SPOT									0.00	0	
Total For FIFB18									0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.50760			0.00	400,000,000	200,000,00
Total FIFB19 SPOT									0.00	400,000,000	200,000,00
Total For FIFB19									0.00	400,000,000	200,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	100.10465			0.00	0	
Total FIFB20 SPOT									0.00	0	
Total For FIFB20									0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.65325			0.00	0	
Total FIFG01 SPOT									0.00	0	
Total For FIFG01									0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.29952			0.00	0	
Total FIFG02 SPOT									0.00	0	
Total For FIFG02									0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.91409			0.00	0	
Total FIFG03 SPOT									0.00	0	
Total For FIFG03									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG04 On 22/02/2027 Spot Bond					0.00000	100.10778				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	100.10888				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.75095				0.00	0	3,330,000,00
Total FRB24 SPOT										0.00	0	3,330,000,00
Total For FRB24										0.00	0	3,330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	105.10036				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	102.97322				0.00	2,600,000,000	2,490,000,00
Total FRB26 SPOT										0.00	2,600,000,000	2,490,000,00
Total For FRB26										0.00	2,600,000,000	2,490,000,00
FRB27 On 03/06/2026 Spot Bond			10.38500	99.36986	10.38500	104.37066				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	103.39836				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.90845				0.00	0	325,000,00
Total FRB29 SPOT										0.00	0	325,000,00
Total For FRB29										0.00	0	325,000,00
FRB30 On 19/04/2026 Spot Bond			10.30500	95.61441	10.30500	95.53569				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.80371				0.00	0	3,500,000,00
Total FRB31 SPOT										0.00	0	3,500,000,00
Total For FRB31										0.00	0	3,500,000,00
FRB32 On 28/09/2027 Spot Bond					0.00000	102.47202				0.00	0	100,000,00
Total FRB32 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRB32										0.00	0	100,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	102.70617				0.00	0	1,100,000,00
Total FRB33 SPOT										0.00	0	1,100,000,00
Total For FRB33										0.00	0	1,100,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	101.05499				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.86571				0.00	0	100,000,00
Total FRB35 SPOT										0.00	0	100,000,00
Total For FRB35										0.00	0	100,000,00
FRBI23 On 07/12/2023 Spot Bond			3.92000	327.46096	3.92000	336.04781				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	166.83765				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.84000	215.32391	4.84000	215.08497				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.15000	5.15000	5.15000	115.71123				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.79000	5.79000	5.79000	229.38870				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.83000	95.36768	5.83000	95.25433				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.86000	95.38040	5.86000	95.26630				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			10.29187	10.29187	10.29187	86.88081				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ02 On 10/12/2024 Spot Bond			10.28356	10.28356	10.28356	85.89397				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.25000	5.25000	5.25000	164.56590				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	99.61107				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	102.23149				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.70816				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.80700				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.46622				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.29753				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	100.30048				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	102.20641				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.47554				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 31/05/2024 Spot Bond					0.00000	102.53300				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.72854				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	103.07839				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.67282				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.82405				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.93710				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	98.79878				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.93769				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.75238				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.80947				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	97.46542				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	102.03675				0.00	0	
Total FRC323 SPOT										0.00	0	

Contract 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 FRC323										0.00	0	
FRC32 On 20/06/2026 Spot Bond					0.00000	101.83656				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32 On 02/04/2024 Spot Bond					0.00000	101.37967				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32 On 06/11/2023 Spot Bond					0.00000	100.44844				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	102.57998				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 07/12/2023 Spot Bond					0.00000	102.08109				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34 On 20/02/2024 Spot Bond					0.00000	100.26349				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	102.17001				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	101.66236				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 20/12/2025 Spot Bond					0.00000	100.83814				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34 On 27/03/2024 Spot Bond					0.00000	102.30393				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.86943				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34 On 31/07/2023 Spot Bond					0.00000	100.79317				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC350 On 31/07/2023 Spot Bond					0.00000	100.75871				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC351 On 31/08/2023 Spot Bond					0.00000	102.36648				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC352 On 31/07/2023 Spot Bond					0.00000	100.83798				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC354 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	
FRC355 On 31/07/2023 Spot Bond					0.00000	100.81209				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.81362				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.81904				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.82773				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.76301				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2024 Spot Bond					0.00000	101.49020				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.54993				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36 On 28/02/2024 Spot Bond					0.00000	102.87772				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	103.22418				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	88.40104				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	102.47589				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	87.28209				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	87.42445				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	88.73416				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	85.73891				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	85.59655				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	101.71275				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	101.88131				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	98.88939				0.00	0	
Total FRC381 SPOT										0.00	0	

Contract 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 FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.27850				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.27850				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.25211				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.25211				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	102.20063				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	100.81423				0.00	0	5,900,000,00
Total FRC389 SPOT										0.00	0	5,900,000,00
Total For FRC389										0.00	0	5,900,000,00
FRC39 On 11/11/2024 Spot Bond					0.00000	100.42488				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39 On 27/03/2024 Spot Bond					0.00000	101.70129				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39 On 31/01/2027 Spot Bond					0.00000	100.81419				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.93929				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39 On 31/03/2024 Spot Bond					0.00000	101.22236				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39 On 21/07/2025 Spot Bond					0.00000	100.98457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	101.04077				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	99.95403				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond			13.12000	13.12000	13.12000	96.23871				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	100.53411				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	90.37613				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond			19.50500	19.50500	19.50500	85.94718				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond			12.12000	12.12000	12.12000	100.92193				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	101.57033				0.00	0	250,000,00
Total FRC406 SPOT										0.00	0	250,000,00
Total For FRC406										0.00	0	250,000,00
FRC406 On 13/10/2026 Spot Bond					0.00000	101.26999				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	99.12117				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond			15.10500	15.10500	15.10500	94.37031				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41(On 30/04/2027 Spot Bond					0.00000	100.81423				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	102.69821				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	100.89390				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	102.60437				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41(On 31/05/2025 Spot Bond					0.00000	102.60459				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41(On 20/06/2027 Spot Bond					0.00000	102.44296				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	102.68881				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	100.88810				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.89597				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.92847				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.92847				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42(On 31/08/2025 Spot Bond					0.00000	102.53323				0.00	0	
Total FRC424 SPOT										0.00	0	

Contract 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 FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.81413				0.00	0	5,000,000,00
Total FRC425 SPOT										0.00	0	5,000,000,00
Total For FRC425										0.00	0	5,000,000,00
FRC42: On 30/09/2027 Spot Bond					0.00000	101.67179				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.74764				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.90772				0.00	0	260,000,00
Total FRC428 SPOT										0.00	0	260,000,00
Total For FRC428										0.00	0	260,000,00
FRC42: On 31/10/2027 Spot Bond					0.00000	100.73779				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.73805				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.48529				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.81415				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.48529				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.60425				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	100.10463				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.89133				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/01/2030 Spot Bond			10.70000	10.70000	10.70000	99.86443				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC437 On 31/08/2027 Spot Bond					0.00000	102.09976				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	102.12677				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	102.50909				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	102.50909				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	101.95514				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.84700				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.75425				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	102.48529				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	102.09870				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	102.48529				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44(On 31/08/2027 Spot Bond					0.00000	102.50909				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(On 20/12/2030 Spot Bond					0.00000	101.97324				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45(On 28/06/2026 Spot Bond					0.00000	101.47030				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45(On 28/10/2023 Spot Bond					0.00000	100.75425				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45(On 29/10/2025 Spot Bond					0.00000	100.74673				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45(On 20/06/2028 Spot Bond					0.00000	101.74560				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45(On 21/01/2030 Spot Bond					0.00000	100.97015				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45(On 18/04/2028 Spot Bond					0.00000	101.14357				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45(On 16/11/2027 Spot Bond					0.00000	100.27034				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45(On 20/12/2029 Spot Bond					0.00000	101.87308				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45(On 31/07/2025 Spot Bond					0.00000	100.87035				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46(On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	

Contract 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 FRC460										0.00	0	
FRC46: On 30/04/2025 Spot Bond					0.00000	100.86631				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.81423				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	101.09289				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.58497				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.47399				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46: On 20/12/2023 Spot Bond					0.00000	100.24405				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	100.20960				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	100.21617				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 31/07/2023 Spot Bond			100.00000	234.87380	100.00000	233.07147				0.00	0	3,000,000,00
Total FRC470 SPOT										0.00	0	3,000,000,00
Total For FRC470										0.00	0	3,000,000,00
FRC47: On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47: On 30/04/2027 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 FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.37000	109.09635	5.37000	108.97093				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.65000	115.78951	5.65000	115.65295				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.82125				0.00	200,000,000	100,000,000
Total FRJ23 SPOT										0.00	200,000,000	100,000,000
Total For FRJ23										0.00	200,000,000	100,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.64833				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.50354				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.75280				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.35736				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.12033				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.26747				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.78005				0.00	8,860,000,000	4,430,000,000
Total FRJ29 SPOT										0.00	8,860,000,000	4,430,000,000
Total For FRJ29										0.00	8,860,000,000	4,430,000,000
FRJ29S On 20/04/2029 Spot Bond					0.00000	101.56660				0.00	6,400,000,000	3,200,000,000
Total FRJ29S SPOT										0.00	6,400,000,000	3,200,000,000
Total For FRJ29S										0.00	6,400,000,000	3,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.72555				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.43377				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.55052				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.19800	5.19800	5.19800	102.02639				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.73000	5.73000	5.73000	114.59271				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.63893				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.76000	114.33398	5.76000	114.19812				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.67000	227.21628	5.67000	231.68727				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			6.08000	110.22279	6.08000	110.08898				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.67000	5.67000	5.67000	231.68727				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.15000	165.01901	5.15000	164.83105				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	117.19368	3.70500	117.07391				0.00	0	
Total FRS115 SPOT										0.00	0	

Contract 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 FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.70000	115.12518	5.70000	114.98894				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.79000	224.91735	5.79000	229.38870				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.79000	224.91735	5.79000	229.38870				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.33000	167.20595	4.33000	167.02657				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.87000	223.40004	5.87000	227.87165				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.90000	112.51308	5.90000	112.37811				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.17000	212.19973	5.17000	211.95865				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.65000	103.33194	6.65000	103.20177				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.38000	210.23881	5.38000	209.99646				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.44000	209.68241	5.44000	209.43968				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.38000	214.00777	6.38000	218.48112				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.60000	103.91514	6.60000	103.78466				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	112.37811				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.69000	113.33579	5.69000	115.12136				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.25000	211.45023	5.25000	211.20867				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.15000	218.18423	6.15000	222.65675				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.38000	210.23881	5.38000	209.99646				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.38000	210.23881	5.38000	209.99646				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.78100	215.88804	4.78100	215.64950				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.10000	165.15127	5.10000	164.96382				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.73000	207.01690	5.73000	206.77248				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.77000	206.65230	5.77000	206.40767				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.07000	165.23070	5.07000	165.04357				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS152 On 31/03/2028 Spot Bond			5.24500	211.49699	5.24500	211.25546				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.78000	5.78000	5.78000	206.31659				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.99937				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.74674				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.59492				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	199.58589				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	158.47767				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS187 On 23/01/2024 Spot Bond					0.00000	227.19213				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	245.92273				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	100.50547				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	100.54776				0.00	0	
Total FRS199 SPOT										0.00	0	

Contract 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 FRS199										0.00	0	
FRS20 On 12/08/2025 Spot Bond					0.00000	100.37674				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20 On 06/08/2025 Spot Bond					0.00000	99.99978				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20 On 14/10/2025 Spot Bond					0.00000	101.12402				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20 On 18/11/2024 Spot Bond					0.00000	100.20485				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21 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	
FRS21 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	
FRS21 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	
FRS22 On 20/12/2024 Spot Bond					0.00000	102.03875				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22 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	
FRS22 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	
FRS22 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	101.66236				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	100.30477				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 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	
FRS237 On 13/10/2023 Spot Bond					0.00000	98.50993				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.12121				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	73.08049				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	

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 09/12/2023 Spot Bond					0.00000	102.75931				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24 On 29/12/2025 Spot Bond					0.00000	116.82038				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	101.33740				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	101.77494				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	102.04880				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	137.96561				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	102.01267				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	102.58623				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	101.65348				0.00	0	
Total FRS266 SPOT										0.00	0	

Contract 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 FRS266										0.00	0	
FRS266 On 22/06/2026 Spot Bond					0.00000	141.00086				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	101.66114				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS268 On 31/03/2032 Spot Bond					0.00000	101.65500				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS273 On 30/09/2024 Spot Bond					0.00000	101.91894				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS278 On 21/09/2024 Spot Bond					0.00000	102.06545				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS279 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.43466				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS280 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.71732				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			11.50500	11.50500	11.50500	92.15085				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			11.50500	11.50500	11.50500	92.15085				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.81326				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.79962				0.00	0	

Contract 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			12.62900	12.62900	12.62900	88.70704				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	96.00131				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond			10.58000	10.58000	10.58000	97.65613				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			10.49200	10.49200	10.49200	97.61436				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	117.16033				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 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	100.26825				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 31/01/2030 Spot Bond			10.83000	10.83000	10.83000	97.77446				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond			10.66500	10.66500	10.66500	97.69391				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.35413				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS306 On 30/04/2026 Spot Bond					0.00000	100.81423				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	100.00806				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	112.91848				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			10.80500	10.80500	10.80500	101.74106				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.79512				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	99.41397				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.66212				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.92126				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	101.67169				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	94.32602				0.00	0	
Total FRS317 SPOT										0.00	0	

Contract 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 FRS317										0.00	0	
FRS31 On 17/11/2023 Spot Bond			5.51500	5.51500	5.51500	99.46010				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS32 On 26/04/2024 Spot Bond					0.00000	92.19803				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS32 On 13/05/2024 Spot Bond					0.00000	105.03789				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS32 On 16/05/2028 Spot Bond					0.00000	63.21531				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS32 On 20/11/2023 Spot Bond					0.00000	95.96527				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS32 On 31/07/2023 Spot Bond			100.00000	246.07083	100.00000	244.18257				0.00	0	3,000,000,00
Total FRS324 SPOT										0.00	0	3,000,000,00
Total For FRS324										0.00	0	3,000,000,00
FRS32 On 31/07/2023 Spot Bond			100.00000	246.26521	100.00000	244.37544				0.00	0	3,000,000,00
Total FRS325 SPOT										0.00	0	3,000,000,00
Total For FRS325										0.00	0	3,000,000,00
FRS32 On 31/07/2023 Spot Bond			100.00000	89.37846	100.00000	88.69261				0.00	0	4,000,000,00
Total FRS326 SPOT										0.00	0	4,000,000,00
Total For FRS326										0.00	0	4,000,000,00
FRS32 On 31/07/2023 Spot Bond			100.00000	89.41688	100.00000	88.73072				0.00	0	2,500,000,00
Total FRS327 SPOT										0.00	0	2,500,000,00
Total For FRS327										0.00	0	2,500,000,00
FRS32 On 31/07/2023 Spot Bond			100.00000	89.39980	100.00000	88.71379				0.00	0	2,500,000,00
Total FRS328 SPOT										0.00	0	2,500,000,00
Total For FRS328										0.00	0	2,500,000,00
FRS36 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	336.66554				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.94000	329.12068	2.94000	337.73473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.30000	3.30000	3.30000	337.11310			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.56595			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.60000	105.23182	5.60000	105.10814			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.16000	64.74875	5.16000	110.46675			0.00	0	80,000,00
Total FRS81 SPOT									0.00	0	80,000,00
Total For FRS81									0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.22000	4.22000	4.22000	167.32402			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	166.56825			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.36000	4.36000	4.36000	335.29583			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX24 On 10/12/2024 Spot Bond			10.08500	105.93559	10.08500	105.84972			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			10.15500	102.51821	10.15500	102.43408			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			10.50000	98.72092	10.50000	98.63814		1,413,596,100,000.00		134,628,200	77,666,50
Total FRX26 SPOT								1,413,596,100,000.00		134,628,200	77,666,50
Total For FRX26								1,413,596,100,000.00		134,628,200	77,666,50
FRX27 On 07/03/2027 Spot Bond			10.73500	100.60973	10.73500	100.52399			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			10.94500	100.22084	10.94500	100.13238				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.42000	95.49254	11.42000	95.40469				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.60000	91.97911	11.60000	91.89320			1,711,763,280,000.00		147,565,800	85,130,200
Total FRX31 SPOT									1,711,763,280,000.00		147,565,800	85,130,200
Total For FRX31									1,711,763,280,000.00		147,565,800	85,130,200
FRX32 On 31/03/2032 Spot Bond			11.80000	94.75312	11.80000	94.66413				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			13.12500	64.33239	13.12500	64.26540				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.15030				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.10048				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.09775				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.33228				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.10010				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.87771				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.89228				0.00	0	
Total FST3A4 SPOT										0.00	0	

Contract 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 FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.97096				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	100.25877				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.02446				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	99.85827				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	99.86459				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.75000	119.80704	4.75000	119.67470				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.73651				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			10.11400	101.12404	10.11400	101.04319				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.52988				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.81500	102.24539	8.81500	102.17312				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.60017				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.57621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.87320				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.39699				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.93313				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.48456				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.92612				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.27227				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.57480				0.00	0	400,000,00
Total GRT33 SPOT										0.00	0	400,000,00
Total For GRT33										0.00	0	400,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	101.74369				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.51189				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.45622				0.00	0	10,000,000,00
Total GRT38 SPOT										0.00	0	10,000,000,00
Total For GRT38										0.00	0	10,000,000,00
GRT39 On 30/04/2026 Spot Bond					0.00000	100.60690				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	100.51134				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.94454				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.70918				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	101.15944				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.10007				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	102.01386				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.47665				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.81732				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.89677				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.43853				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.19007				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS000 On 08/11/2023 Spot Bond					0.00000	100.40753				0.00	0	
Total GS0009 SPOT										0.00	0	

Contract 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 GS0009									0.00	0	
H10T5 On 27/03/2024 Spot Bond			10.43500	10.43500	10.43500	100.54425			0.00	0	
Total H10T5 SPOT									0.00	0	
Total For H10T5									0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	100.10247			0.00	0	
Total H10T6 SPOT									0.00	0	
Total For H10T6									0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.83403			0.00	0	
Total H116T3 SPOT									0.00	0	
Total For H116T3									0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.28958			0.00	0	270,000,00
Total H120T2 SPOT									0.00	0	270,000,00
Total For H120T2									0.00	0	270,000,00
H121T3 On 30/06/2023 Spot Bond					0.00000	101.24253			0.00	0	
Total H121T3 SPOT									0.00	0	
Total For H121T3									0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.21170			0.00	0	
Total H127T1 SPOT									0.00	0	
Total For H127T1									0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.25942			0.00	0	
Total H128T1 SPOT									0.00	0	
Total For H128T1									0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.67182			0.00	0	
Total H12T19 SPOT									0.00	0	
Total For H12T19									0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	98.55933			0.00	0	
Total H12T22 SPOT									0.00	0	
Total For H12T22									0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	99.85515			0.00	0	
Total H12T27 SPOT									0.00	0	
Total For H12T27									0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.64752			0.00	0	
Total H12T3 SPOT									0.00	0	
Total For H12T3									0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.42546			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.88118				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.27007				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.95003				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.67531				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.56511				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	101.30280				0.00	0	100,000,00
Total HILB17 SPOT										0.00	0	100,000,00
Total For HILB17										0.00	0	100,000,00
HILB18 On 05/04/2028 Spot Bond					0.00000	101.33181				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			4.22000	326.95613	4.22000	335.53476				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.35000	4.35000	4.35000	338.85008				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.72500	96.01776	11.72500	95.92714				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.52000	76.13385	5.52000	110.11445				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
HWAY3 On 31/07/2034 Spot Bond			13.16500	80.39828	13.16500	80.31337			3,602,554,856,000.00	273,646,400	4,509,057,90
Total HWAY34 SPOT									3,602,554,856,000.00	273,646,400	4,509,057,90
Total For HWAY34									3,602,554,856,000.00	273,646,400	4,509,057,90
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.05927	100.00000	11.97850			0.00	0	
Total HWAY34/R208 SPOT									0.00	0	
Total For HWAY34/R208									0.00	0	
HWAY3 On 31/07/2035 Spot Bond			13.22500	79.24696	13.22500	79.16290			0.00	0	4,590,000,00
Total HWAY35 SPOT									0.00	0	4,590,000,00
Total For HWAY35									0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.05342	100.00000	11.97268			0.00	0	
Total HWAY35/R209 SPOT									0.00	0	
Total For HWAY35/R209									0.00	0	
I2025 On 31/01/2025 Spot Bond			3.66000	169.02124	3.65000	168.87651			248,995,333,920,000.00	68,031,512,000	584,542,159,10
Total I2025 SPOT									18,995,333,920,000.00	68,031,512,000	584,542,159,10
Total For I2025									18,995,333,920,000.00	68,031,512,000	584,542,159,10
I2029 On 31/03/2029 Spot Bond			4.31000	121.20081	4.28000	121.26801			713,718,316,070,000.00	165,595,897,000	279,019,263,60
Total I2029 SPOT									13,718,316,070,000.00	165,595,897,000	279,019,263,60
Total For I2029									13,718,316,070,000.00	165,595,897,000	279,019,263,60
I2031 On 31/01/2031 Spot Bond			4.43500	100.78218	4.43500	100.67322			17,740,000,000,000.00	4,000,000,000	2,000,000,00
Total I2031 SPOT									17,740,000,000,000.00	4,000,000,000	2,000,000,00
Total For I2031									17,740,000,000,000.00	4,000,000,000	2,000,000,00
I2033 On 28/02/2033 Spot Bond			4.85000	114.04697	4.87000	113.72557			443,368,880,400,000.00	91,416,264,000	402,440,446,90
Total I2033 SPOT									13,368,880,400,000.00	91,416,264,000	402,440,446,90
Total For I2033									13,368,880,400,000.00	91,416,264,000	402,440,446,90
I2038 On 31/01/2038 Spot Bond			4.95500	125.51484	5.00000	124.71573			588,571,044,381,000.00	118,783,258,200	609,061,797,10
Total I2038 SPOT									18,571,044,381,000.00	118,783,258,200	609,061,797,10
Total For I2038									18,571,044,381,000.00	118,783,258,200	609,061,797,10
I2046 On 31/03/2046 Spot Bond			4.97000	108.76989	5.03000	107.63702			13,750,983,078,000.00	2,766,797,400	408,247,800,00
Total I2046 SPOT									13,750,983,078,000.00	2,766,797,400	408,247,800,00
Total For I2046									13,750,983,078,000.00	2,766,797,400	408,247,800,00
I2050 On 31/12/2050 Spot Bond			4.93000	111.33256	5.01000	109.69721			60,627,563,386,000.00	12,297,680,200	415,130,293,90
Total I2050 SPOT									10,627,563,386,000.00	12,297,680,200	415,130,293,90
Total For I2050									10,627,563,386,000.00	12,297,680,200	415,130,293,90
IBG01 On 07/02/2025 Spot Bond					0.00000	100.32038			0.00	0	
Total IBG01 SPOT									0.00	0	

Contract 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 IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	100.10364				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			4.02000	327.29251	4.02000	335.87662				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.62546				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.36740				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.04351				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.10321				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.92818				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.76336				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.69663				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.69110				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.43706				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.02298				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.02342				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	100.16659				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.70518				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	101.29733				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	101.08129				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.33862				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.35086				0.00	0	200,000,00
Total IBL168 SPOT										0.00	0	200,000,00
Total For IBL168										0.00	0	200,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	101.13137				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	101.00802				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	100.02368				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.18840				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL190 On 10/09/2024 Spot Bond					0.00000	102.06870				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.52304				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	101.13707				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.70043				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.28926				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	99.70618				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	99.37637				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	100.11381				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.91047				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	102.00731				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.59188				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.18401				0.00	0	
Total IBL208 SPOT										0.00	0	

Contract 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 IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.19979				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.70237				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.58828				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.20729				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	97.99761				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			9.36500	9.36500	9.36500	97.96747				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.33830				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.20712				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	100.02404				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	88.60483				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	102.02139				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.74916				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.92488				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.63571				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			10.26500	10.26500	10.26500	101.33926				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.43537				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.47482				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.34654				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	95.74549				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.06004				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	101.01286				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	101.02585				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.91068				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.66420				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.68661				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.51880				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			11.17000	11.17000	11.17000	95.98894				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.24258				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.45986				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			9.31500	101.17450	9.31500	100.99104				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	101.10878				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.45820				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	99.92703				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.88177				0.00	0	
Total IBL252 SPOT										0.00	0	

Contract 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 IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.70980				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.80458				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	98.88026				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.58530				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.59831				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.44234				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.58737				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	100.23567				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.25351				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	100.05068				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.82975				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.59500	102.59833	10.59500	102.51060				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.68301				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.84500	98.39165	10.84500	98.30698			34,552,170,000.00	3,186,000,000.00	1,593,000,000	
Total IDCG06 SPOT									34,552,170,000.00	3,186,000,000	1,593,000,000	
Total For IDCG06									34,552,170,000.00	3,186,000,000	1,593,000,000	
IDCG08 On 13/05/2030 Spot Bond			12.15000	96.44561	12.15000	96.17153			0.00	0	0	
Total IDCG08 SPOT									0.00	0	0	
Total For IDCG08									0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			11.40500	103.47238	11.40500	103.37784			0.00	0	0	
Total IDCG11 SPOT									0.00	0	0	
Total For IDCG11									0.00	0	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.63752			0.00	0	0	
Total IDCG15 SPOT									0.00	0	0	
Total For IDCG15									0.00	0	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.78194			0.00	0	0	
Total IDCG16 SPOT									0.00	0	0	
Total For IDCG16									0.00	0	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.45339			0.00	0	0	
Total IDCG17 SPOT									0.00	0	0	
Total For IDCG17									0.00	0	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.66975			0.00	0	0	
Total IDCG19 SPOT									0.00	0	0	
Total For IDCG19									0.00	0	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.30042			0.00	0	0	
Total IDCG22 SPOT									0.00	0	0	
Total For IDCG22									0.00	0	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.67256			0.00	0	0	
Total IDCG23 SPOT									0.00	0	0	
Total For IDCG23									0.00	0	0	
IFC01 On 10/12/2024 Spot Bond			10.15500	102.07502	10.15500	101.99173			0.00	0	0	
Total IFC01 SPOT									0.00	0	0	
Total For IFC01									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
INLV01 On 12/08/2024 Spot Bond					0.00000	102.48150				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	105.08471				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	104.23846				0.00	2,000,000,000	1,250,000,000
Total INLV07 SPOT										0.00	2,000,000,000	1,250,000,000
Total For INLV07										0.00	2,000,000,000	1,250,000,000
INLV08 On 12/06/2026 Spot Bond					0.00000	106.37108				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.48166				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.54186				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.67793				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.56434				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.72637				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.01825				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.64050				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	102.15864				0.00	0	
Total IPF31 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.41140				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.80458				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	100.01319				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	100.01392				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	100.01199				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	100.01359				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	100.01392				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	99.93266				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	102.06053				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	100.01119				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.85606				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	101.16500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	102.03251				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	99.75476				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.71956				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.29430				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.51508				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	102.05718				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.24673				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			9.53500	100.18880	9.53500	100.11192				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	102.13360				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2023 Spot Bond			8.54500	102.10900	8.54500	102.03839				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.52443				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.58500	101.22627	9.58500	101.14850				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	102.20290				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			9.52500	101.21225	9.52500	101.13497				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.29662				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.99611				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.48824				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.76500	98.60801	9.76500	98.53098				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			10.46000	10.46000	10.46000	100.09354				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.94006				0.00	0	
Total IVC222 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.62676				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	100.17833				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			11.40500	11.40500	11.40500	100.45639				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	99.84731				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.77500	10.77500	10.77500	99.81969				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	101.00035				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.75000	9.75000	9.75000	100.32872				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			10.37500	10.37500	10.37500	100.39762				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	99.92406				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.82400				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.81319				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.55200				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.84222				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	99.80456				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.81853				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.79667				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	99.80643				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.39971				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.98557				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.73682				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				100.59015	0.00000	101.10207				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				100.59015	0.00000	101.30152				0.00	0	190,000,00
Total IVC248 SPOT										0.00	0	190,000,00
Total For IVC248										0.00	0	190,000,00
IVC249 On 21/07/2028 Spot Bond					0.00000	100.97973				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IVC250 On 26/04/2024 Spot Bond					0.00000	100.79407			0.00	0	
Total IVC250 SPOT									0.00	0	
Total For IVC250									0.00	0	
IVC251 On 19/01/2024 Spot Bond			9.32500	9.32500	9.32500	100.19933			0.00	0	
Total IVC251 SPOT									0.00	0	
Total For IVC251									0.00	0	
IVC252 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000.00	3,000,000,000	3,000,000,000	
Total IVC252 SPOT								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For IVC252								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
IVC253 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total IVC253 SPOT								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For IVC253								10,000,000,000,000.00	3,000,000,000	3,000,000,000	
IVZ138 On 01/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.67884		0.00	0		
Total IVZ138 SPOT								0.00	0		
Total For IVZ138								0.00	0		
IVZ140 On 08/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.51904		0.00	0		
Total IVZ140 SPOT								0.00	0		
Total For IVZ140								0.00	0		
IVZ142 On 06/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.56464		0.00	0		
Total IVZ142 SPOT								0.00	0		
Total For IVZ142								0.00	0		
IVZ143 On 15/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.35974		0.00	0		
Total IVZ143 SPOT								0.00	0		
Total For IVZ143								0.00	0		
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total JIBAR SPOT								0.00	0		
Total For JIBAR								0.00	0		
JPM002 On 05/07/2023 Spot Bond					0.00000	101.94641		0.00	0		
Total JPM002 SPOT								0.00	0		
Total For JPM002								0.00	0		
KAP014 On 19/07/2024 Spot Bond					0.00000	101.11411		0.00	0		
Total KAP014 SPOT								0.00	0		
Total For KAP014								0.00	0		
KAP015 On 01/11/2024 Spot Bond					0.00000	100.76557		0.00	0		
Total KAP015 SPOT								0.00	0		

Contract 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 KAP015										0.00	0	
KAP015 On 19/10/2023 Spot Bond					0.00000	101.00310				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP017 On 14/04/2024 Spot Bond					0.00000	101.76414				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP018 On 28/07/2024 Spot Bond					0.00000	100.73094				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP019 On 15/12/2025 Spot Bond					0.00000	101.83008				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP020 On 15/09/2026 Spot Bond					0.00000	102.71876				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP021 On 18/02/2025 Spot Bond					0.00000	100.19926				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP022 On 04/03/2027 Spot Bond					0.00000	99.89825				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP023 On 12/04/2025 Spot Bond					0.00000	101.19570				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP024 On 12/04/2027 Spot Bond					0.00000	101.37575				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	101.41098				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.44469				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	100.19867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	100.20143				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.90500	109.95558	10.90500	109.86044				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.49843				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	102.01371				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	105.29537				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	102.05223				0.00	0	600,000,00
Total LGL12 SPOT										0.00	0	600,000,00
Total For LGL12										0.00	0	600,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.62694				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.84652				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	100.10597				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	100.10811				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	100.11024				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MAR01 On 17/09/2023 Spot Bond					0.00000	102.36961				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.55975				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			15.49000	15.49000	15.49000	97.58428				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06 On 17/11/2023 Spot Bond					0.00000	100.21505				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07 On 28/05/2024 Spot Bond					0.00000	100.24281				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.75242				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07 On 31/05/2025 Spot Bond					0.00000	99.95318				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07 On 30/09/2025 Spot Bond					0.00000	101.51655				0.00	27,800,000,000	27,800,000,000
Total MBF073 SPOT										0.00	27,800,000,000	27,800,000,000
Total For MBF073										0.00	27,800,000,000	27,800,000,000
MBP04 On 27/07/2023 Spot Bond					0.00000	100.68159				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	101.50756				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	100.20911				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	101.63077				0.00	0	
Total MBP049 SPOT										0.00	0	

Contract 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 MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	101.44885				0.00	0	120,000,00
Total MBP052 SPOT										0.00	0	120,000,00
Total For MBP052										0.00	0	120,000,00
MMIG0 On 12/08/2025 Spot Bond			10.15500	10.15500	10.15500	105.40257				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.51109				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.55481				0.00	0	150,000,00
Total MMIG07 SPOT										0.00	0	150,000,00
Total For MMIG07										0.00	0	150,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	102.78058				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.82500	99.92172	10.82500	99.83493				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	103.29679				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			11.05500	90.02128	11.05500	89.87691				0.00	0	250,000,00
Total MML04 SPOT										0.00	0	250,000,00
Total For MML04										0.00	0	250,000,00
MML05 On 25/05/2027 Spot Bond					0.00000	100.67284				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			11.40000	94.18963	11.40000	94.10453				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.57907				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	99.77375				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	101.18517				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.86041				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	100.53301				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	100.81617				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.73813				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.28936				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.74659				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.88911				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.75000	97.09327	10.75000	97.00905				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.81558				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	102.04793				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN26 On 29/06/2026 Spot Bond					0.00000	103.21314				0.00	0	100,000,00
Total MTN26 SPOT										0.00	0	100,000,00
Total For MTN26										0.00	0	100,000,00
MTN27 On 29/06/2028 Spot Bond					0.00000	103.74011				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.31217				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.59947				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.40820				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.19105				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.70210				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.71337				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.81806				0.00	0	200,000,00
Total MTN35 SPOT										0.00	0	200,000,00
Total For MTN35										0.00	0	200,000,00
MTN36 On 14/11/2029 Spot Bond					0.00000	100.29485				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.10915				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.25052				0.00	0	
Total MWAR06 SPOT										0.00	0	

Contract 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 MWAR06										0.00	0	
MWAR06 On 22/11/2024 Spot Bond					0.00000	100.10795				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR07 On 22/05/2025 Spot Bond					0.00000	100.10808				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR08 On 22/11/2025 Spot Bond					0.00000	100.10434				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR09 On 22/11/2023 Spot Bond					0.00000	100.09832				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.86421				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	102.09188				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.30115				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.55500	103.12149	10.55500	103.03373				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.66500	100.36814	11.66500	100.27389				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.88018				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.69470				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.80084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.69008				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.74567				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			10.00500	101.64091	10.00500	101.56005				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			10.30500	101.41219	10.30500	101.32778				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			10.43500	99.79864	10.43500	99.71546				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			10.52000	99.51318	10.52000	104.60038				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21 On 21/07/2027 Spot Bond			10.63000	103.73007	10.63000	103.64108				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			9.28300	103.31973	9.28300	103.24333				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			10.65500	101.26600	10.65500	101.18034				0.00	0	1,000,000.00
Total NBK24A SPOT										0.00	0	1,000,000.00
Total For NBK24A										0.00	0	1,000,000.00
NBK25 On 12/02/2025 Spot Bond					0.00000	101.72051				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 22/04/2026 Spot Bond					0.00000	103.10692				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK27 On 10/05/2026 Spot Bond			10.25000	102.80416	10.25000	102.72042				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			9.31500	103.29156	9.31500	103.21383				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29 On 31/07/2026 Spot Bond			10.39500	103.67022	10.39500	103.58320				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			10.00500	102.29160	10.00500	102.20887				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			9.92500	100.23507	9.92500	100.15685				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36 On 10/05/2026 Spot Bond					0.00000	102.94589				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.14196				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40 On 31/07/2026 Spot Bond					0.00000	103.03745				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43 On 20/02/2024 Spot Bond					0.00000	100.81877				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46 On 15/08/2025 Spot Bond					0.00000	100.77751				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47 On 15/02/2028 Spot Bond					0.00000	102.29075				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49 On 09/11/2023 Spot Bond					0.00000	100.67539				0.00	0	
Total NBK49B SPOT										0.00	0	

Contract 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 NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.88981				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.49725				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.88552				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	101.25629				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.98416				0.00	20,000,000,000	10,000,000,000
Total NBKB56 SPOT										0.00	20,000,000,000	10,000,000,000
Total For NBKB56										0.00	20,000,000,000	10,000,000,000
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.78065				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.32283				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.49367				0.00	16,000,000,000	8,200,000,000
Total NBKB60 SPOT										0.00	16,000,000,000	8,200,000,000
Total For NBKB60										0.00	16,000,000,000	8,200,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.94820				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	101.11859				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	100.04943				0.00	0	100,000,000
Total NBKB63 SPOT										0.00	0	100,000,000
Total For NBKB63										0.00	0	100,000,000
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.41790				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	100.06284				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	100.10104				0.00	0	200,000,00
Total NBKB66 SPOT										0.00	0	200,000,00
Total For NBKB66										0.00	0	200,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	100.10176				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.60618				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.65000	101.24768	11.65000	101.15427				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.70938				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.30500	101.34723	11.30500	101.25641				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.71850				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.73290				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.75112				0.00	0	
Total NCLN91 SPOT										0.00	0	

Contract 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 NCLN91									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.21735			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	102.21735			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	99.99977			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	101.08888			0.00	0	
Total NGL05 SPOT									0.00	0	
Total For NGL05									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.87546			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.95938			0.00	0	2,760,000,00
Total NGL07 SPOT									0.00	0	2,760,000,00
Total For NGL07									0.00	0	2,760,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	105.42578			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.55698			0.00	0	
Total NGL09 SPOT									0.00	0	
Total For NGL09									0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.52991			0.00	0	
Total NGL10 SPOT									0.00	0	
Total For NGL10									0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	100.18612			0.00	0	
Total NGL11 SPOT									0.00	0	
Total For NGL11									0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	102.17348			0.00	0	
Total NGLT1B SPOT									0.00	0	
Total For NGLT1B									0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.53503			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	104.73117				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	102.15816				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	103.81405				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	104.44206				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	106.55314				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	100.69022				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	103.29629				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.89548				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	102.24208				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	104.14280				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	102.16692				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 11/05/2025 Spot Bond					0.00000	104.86217				0.00	0	18,290,000,00
Total NHM016 SPOT										0.00	0	18,290,000,00
Total For NHM016										0.00	0	18,290,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	102.46766				0.00	0	250,000,00
Total NHM019 SPOT										0.00	0	250,000,00
Total For NHM019										0.00	0	250,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	101.30189				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.99076				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.94256				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	101.03159				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,00
Total NHM024 SPOT										0.00	0	10,000,000,00
Total For NHM024										0.00	0	10,000,000,00
NHM02 On 25/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		995,000,000,000,000.00		89,950,000,000	90,000,000,00	
Total NHM025 SPOT								15,000,000,000,000.00		89,950,000,000	90,000,000,00	
Total For NHM025								15,000,000,000,000.00		89,950,000,000	90,000,000,00	
NHM02 On 25/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		080,000,000,000,000.00		40,800,000,000	129,000,000,00	
Total NHM026 SPOT								10,000,000,000,000.00		40,800,000,000	129,000,000,00	
Total For NHM026								10,000,000,000,000.00		40,800,000,000	129,000,000,00	
NI202 On 07/12/2033 Spot Bond			5.84000	5.84000	5.84000	228.43912				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.75000	4.75000	4.75000	215.94681				0.00	0	
Total NI210 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.40500	4.40500	4.40500	166.82417				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.17000	5.17000	5.17000	115.58691				0.00	0	225,000,00
Total NI29 SPOT										0.00	0	225,000,00
Total For NI29										0.00	0	225,000,00
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			5.75000	5.75000	5.75000	114.32948				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.51000	4.51000	4.51000	166.54134				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	279.92773	3.45000	279.64786				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.31000	4.31000	4.31000	167.08059				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.39500	4.39500	4.39500	219.38524				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.54000	218.21014	4.54000	217.97325				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.65000	90.39257	5.65000	115.65295				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.32535				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	147.98316				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.21576				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	98.68958				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	98.81846				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.48937				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.17192				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	98.24908				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.10587				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	98.86390				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.32632				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN05 On 12/03/2024 Spot Bond					0.00000	101.77872				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	93.43461				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	84.01183				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.43742				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.94094				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.38136				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.56465				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.01048				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.69578				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.75338				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.85332				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.75338				0.00	0	
Total NN107 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.99656				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	88.89878				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	101.75289				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.67493				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.68500	11.68500	11.68500	98.14880				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			11.03500	11.03500	11.03500	100.06003				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			11.06000	11.06000	11.06000	99.19842				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	100.10059				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	103.70375				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	155.12000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	143.56000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF014 On 15/07/2025 Spot Bond					0.00000	158.07000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF015 On 07/07/2025 Spot Bond					0.00000	155.58000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF016 On 21/09/2023 Spot Bond					0.00000	152.23859				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF017 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF025 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04 On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF042 On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF046 On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF080 On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF081 On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF089 On 30/05/2023 Spot Bond					0.00000	99.90582				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09: On 17/08/2023 Spot Bond					0.00000	100.21147				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	99.90668				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	99.90609				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	101.62236				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.60579				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.60579				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09: On 27/06/2023 Spot Bond					0.00000	101.35080				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.52597				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.49785				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 03/07/2023 Spot Bond					0.00000	101.24447				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.98147				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.62497				0.00	0	
Total NNF103 SPOT										0.00	0	

Contract 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 NNF103										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	121.83838				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	88.37796				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2054 Spot Bond					0.00000	100.11159				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2055 Spot Bond					0.00000	96.46702				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	100.10664				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.10768				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	107.76586				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	93.43537				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	100.11392				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.10977				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.33093				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.09673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.60000	211.79131	4.60000	211.55928				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02 On 30/11/2028 Spot Bond			12.41500	99.29045	12.41500	99.19193				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	13.20551	100.00000	13.11754				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	102.33463				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.79649				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.30308				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.71394				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.46226				0.00	600,000,000	300,000,00
Total NTC34 SPOT										0.00	600,000,000	300,000,00
Total For NTC34										0.00	600,000,000	300,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.97625				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.63853				0.00	0	400,000,00
Total NTC36 SPOT										0.00	0	400,000,00
Total For NTC36										0.00	0	400,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	101.12800				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC38 On 14/02/2026 Spot Bond					0.00000	100.98679				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.28195				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.67988				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.57500	104.32447	9.57500	104.24496				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			10.05500	104.90527	10.05500	104.82140				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00
Total For OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	102.40639				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	102.08235				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.50958				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	102.11996				0.00	0	500,000,00
Total OML14 SPOT										0.00	0	500,000,00
Total For OML14										0.00	0	500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	100.70834				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	100.06763				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	102.44342				0.00	0	200,000,00
Total PARS01 SPOT										0.00	0	200,000,00

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 PARS01										0.00	0	200,000,00
PARS0: On 13/12/2027 Spot Bond					0.00000	102.94317				0.00	0	1,000,000,00
Total PARS02 SPOT										0.00	0	1,000,000,00
Total For PARS02										0.00	0	1,000,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.80312				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.88772				0.00	0	18,000,000,00
Total PEP03 SPOT										0.00	0	18,000,000,00
Total For PEP03										0.00	0	18,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.51196				0.00	2,000,000,000	4,500,000,00
Total PEP04 SPOT										0.00	2,000,000,000	4,500,000,00
Total For PEP04										0.00	2,000,000,000	4,500,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	101.98618				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.94737				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.22240				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	99.86674				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	99.87008				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	99.86818				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.70000	106.93524	9.90500	106.23826			486,403,632,970,000.00	3,452,206,560,100	1,270,389,563,30	
Total R186 SPOT									16,403,632,970,000.00	452,206,560,100	270,389,563,30	
Total For R186									16,403,632,970,000.00	452,206,560,100	270,389,563,30	
R197 On 07/12/2023 Spot Bond			3.00300	329.01347	2.95000	337.71744			24,624,900,300,000.00	8,200,100,000	502,860,610,00	

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 R197 SPOT										24,624,900,300,000.00	8,200,100,000	502,860,610,00
Total For R197										24,624,900,300,000.00	8,200,100,000	502,860,610,00
R202 On 07/12/2033 Spot Bond			4.87000	243.27259	4.84000	248.36910				12,744,090,668,000.00	2,616,856,400	75,923,300,00
Total R202 SPOT										12,744,090,668,000.00	2,616,856,400	75,923,300,00
Total For R202										12,744,090,668,000.00	2,616,856,400	75,923,300,00
R2030 On 31/01/2030 Spot Bond			11.02000	88.57231	11.22000	87.65471				020,899,586,840,000.00	1,544,546,242,000	2,436,060,226,40
Total R2030 SPOT										20,899,586,840,000.00	544,546,242,000	436,060,226,40
Total For R2030										20,899,586,840,000.00	544,546,242,000	436,060,226,40
R2032 On 31/03/2032 Spot Bond			11.67500	82.72882	11.88000	81.68882				311,522,321,895,000.00	1,996,704,267,400	2,526,999,464,60
Total R2032 SPOT										11,522,321,895,000.00	996,704,267,400	526,999,464,60
Total For R2032										11,522,321,895,000.00	996,704,267,400	526,999,464,60
R2035 On 28/02/2035 Spot Bond			12.26500	81.31837	12.37000	80.69585				633,642,761,253,000.00	2,171,515,920,200	1,682,496,129,70
Total R2035 SPOT										13,642,761,253,000.00	171,515,920,200	582,496,129,70
Total For R2035										13,642,761,253,000.00	171,515,920,200	582,496,129,70
R2037 On 31/01/2037 Spot Bond			12.54000	76.63105	12.65500	75.96290				624,104,847,188,000.00	1,086,451,742,200	1,950,572,890,70
Total R2037 SPOT										24,104,847,188,000.00	086,451,742,200	950,572,890,70
Total For R2037										24,104,847,188,000.00	086,451,742,200	950,572,890,70
R2040 On 31/01/2040 Spot Bond			12.64500	77.80816	12.76000	77.10222				481,777,276,311,000.00	749,843,991,800	1,572,002,874,80
Total R2040 SPOT										31,777,276,311,000.00	749,843,991,800	572,002,874,80
Total For R2040										31,777,276,311,000.00	749,843,991,800	572,002,874,80
R2044 On 31/01/2044 Spot Bond			12.68000	74.26808	12.78500	73.61987				603,238,341,264,000.00	836,217,534,800	2,304,077,020,00
Total R2044 SPOT										13,238,341,264,000.00	836,217,534,800	304,077,020,00
Total For R2044										13,238,341,264,000.00	836,217,534,800	304,077,020,00
R2048 On 28/02/2048 Spot Bond			12.62500	72.89535	12.74500	72.15959				890,098,468,462,500.00	941,789,977,700	3,312,765,089,70
Total R2048 SPOT										10,098,468,462,500.00	941,789,977,700	312,765,089,70
Total For R2048										10,098,468,462,500.00	941,789,977,700	312,765,089,70
R2053 On 31/03/2053 Spot Bond			12.74000	93.30254	12.74000	93.20813				755,621,948,444,000.00	137,803,920,600	123,988,887,80
Total R2053 SPOT										5,621,948,444,000.00	137,803,920,600	123,988,887,80
Total For R2053										5,621,948,444,000.00	137,803,920,600	123,988,887,80
R209 On 31/03/2036 Spot Bond			12.29500	62.44683	12.40500	61.89053				023,644,937,499,000.00	408,592,512,200	899,492,925,40
Total R209 SPOT										23,644,937,499,000.00	408,592,512,200	399,492,925,40
Total For R209										23,644,937,499,000.00	408,592,512,200	399,492,925,40
R210 On 31/03/2028 Spot Bond			4.00000	223.51842	4.04000	222.88688				100,721,368,800,000.00	25,180,342,200	198,601,220,00
Total R210 SPOT										10,721,368,800,000.00	25,180,342,200	198,601,220,00
Total For R210										10,721,368,800,000.00	25,180,342,200	198,601,220,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213 On 28/02/2031 Spot Bond			11.44500	79.23289	11.65000	78.28673			829,865,290,955,500.00	247,257,779,900	1,090,268,060,70
Total R213 SPOT									9,865,290,955,500.00	247,257,779,900	090,268,060,70
Total For R213									9,865,290,955,500.00	247,257,779,900	090,268,060,70
R214 On 28/02/2041 Spot Bond			12.53000	59.00244	12.64000	58.44232			563,308,410,880,000.00	204,573,696,000	767,265,081,80
Total R214 SPOT									3,308,410,880,000.00	204,573,696,000	767,265,081,80
Total For R214									3,308,410,880,000.00	204,573,696,000	767,265,081,80
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.11918			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.67585			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.94381			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.93353			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.98746			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.46023			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.25625			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.45236			0.00	0	
Total RDFB27 SPOT									0.00	0	
Total For RDFB27									0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.84880			0.00	0	100,000,00
Total RDFG01 SPOT									0.00	0	100,000,00
Total For RDFG01									0.00	0	100,000,00
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.40028			0.00	0	
Total RDFG02 SPOT									0.00	0	

Contract 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 RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.66227				0.00	0	100,000,00
Total RDFG03 SPOT										0.00	0	100,000,00
Total For RDFG03										0.00	0	100,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.71522				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.93408				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.95111				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.58724				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.82598				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.46369				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	100.34183				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40 On 29/01/2024 Spot Bond					0.00000	100.86008				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.75401				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.50764				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.52495				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.66600				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.68870				0.00	0	100,000,00
Total RES49 SPOT										0.00	0	100,000,00
Total For RES49										0.00	0	100,000,00
RES50 On 22/10/2023 Spot Bond					0.00000	101.06194				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.81795				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.70353				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	101.11903				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.95592				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.78497				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.28699				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.73945				0.00	0	100,000,00
Total RES63 SPOT										0.00	0	100,000,00
Total For RES63										0.00	0	100,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.63074				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.62527				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.69999				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.68177				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.78198				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.76377				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.98229				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.96409				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.97003				0.00	3,000,000,000	1,500,000,000
Total RN2027 SPOT										0.00	3,000,000,000	1,500,000,000
Total For RN2027										0.00	3,000,000,000	1,500,000,000
RN2030 On 17/09/2030 Spot Bond					0.00000	100.14473				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			10.83500	103.76497	10.83500	103.67476				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.74500	95.06105	12.74500	94.96430				0.00	0	40,000,000
Total RW28 SPOT										0.00	0	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
Total For RW28										0.00	0	40,000,00
RW31 On 30/06/2031 Spot Bond			12.96000	93.18229	12.96000	93.08589				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.00958				0.00	0	15,600,000,00
Total RWL26 SPOT										0.00	0	15,600,000,00
Total For RWL26										0.00	0	15,600,000,00
RWL28 On 30/06/2028 Spot Bond			11.90000	95.77737	11.90000	95.68617				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	100.75394				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	101.04520				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			10.29500	99.76142	10.29500	99.67982				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.58449				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			10.17500	102.68028	10.17500	102.59586				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			10.30500	94.78726	10.30500	94.70965				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.59000	101.91650	10.59000	101.82986				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			10.19500	101.80538	10.19500	101.72288				0.00	0	50,000,00

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 SBS34 SPOT										0.00	0	50,000,00
Total For SBS34										0.00	0	50,000,00
SBS38 On 29/01/2025 Spot Bond			10.19500	101.33095	10.19500	101.24749				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			11.39500	95.46356	11.39500	95.37592		91,160,000,000,000.00		8,000,000,000	4,000,000,00	
Total SBS39 SPOT								11,160,000,000,000.00		8,000,000,000	4,000,000,00	
Total For SBS39								11,160,000,000,000.00		8,000,000,000	4,000,000,00	
SBS42 On 12/11/2025 Spot Bond			10.23500	101.34009	10.23500	101.25767				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.71500	100.85242	10.71500	100.76663				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.89000	9.89000	9.89000	103.00381				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.81427				0.00	0	500,000,00
Total SBS52 SPOT										0.00	0	500,000,00
Total For SBS52										0.00	0	500,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.96223				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.69913				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.19612				0.00	0	1,305,206,40
Total SBS58 SPOT										0.00	0	1,305,206,40
Total For SBS58										0.00	0	1,305,206,40
SBS62 On 31/01/2024 Spot Bond					0.00000	100.95307				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.41559				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS64 On 31/01/2029 Spot Bond					0.00000	101.40667				0.00	1,000,000,000	500,000,000
Total SBS64 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS64										0.00	1,000,000,000	500,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	100.73663				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.53385				0.00	0	847,671,100
Total SBS67 SPOT										0.00	0	847,671,100
Total For SBS67										0.00	0	847,671,100
SBS68 On 21/11/2024 Spot Bond					0.00000	100.46959				0.00	0	1,100,000,000
Total SBS68 SPOT										0.00	0	1,100,000,000
Total For SBS68										0.00	0	1,100,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	99.82025				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.96321				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.71140				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.23522				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	101.02840				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.39312				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.24219				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.28811				0.00	0	
Total SBS77 SPOT										0.00	0	

Contract 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 SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	99.85477				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	100.43258				0.00	0	100,000,00
Total SBS79 SPOT										0.00	0	100,000,00
Total For SBS79										0.00	0	100,000,00
SBS80 On 03/02/2028 Spot Bond			10.80000	10.80000	10.80000	96.85270				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.85000	327.57896	3.85000	336.16774				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	233.23511				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	100.10838				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.50261				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	103.88017				0.00	398,000,000	399,000,00
Total SBT103 SPOT										0.00	398,000,000	399,000,00
Total For SBT103										0.00	398,000,000	399,000,00
SBT10 On 30/09/2025 Spot Bond					0.00000	105.87172				0.00	899,000,000	449,500,00
Total SBT104 SPOT										0.00	899,000,000	449,500,00
Total For SBT104										0.00	899,000,000	449,500,00
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT10 On 31/12/2026 Spot Bond					0.00000	104.91451				0.00	6,000,000,000	3,000,000,00
Total SBT106 SPOT										0.00	6,000,000,000	3,000,000,00
Total For SBT106										0.00	6,000,000,000	3,000,000,00
SBT10 On 08/04/2027 Spot Bond					0.00000	103.85414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT107 On 13/07/2027 Spot Bond					0.00000	103.71184				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT108 On 31/12/2027 Spot Bond					0.00000	101.99004				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	100.23198				0.00	0	1,920,000,00
Total SBT202 SPOT										0.00	0	1,920,000,00
Total For SBT202										0.00	0	1,920,000,00
SBT202 On 03/12/2023 Spot Bond			10.79000	99.66863	10.79000	99.58234				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	101.05311				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.59210				0.00	0	500,000,00
Total SBT206 SPOT										0.00	0	500,000,00
Total For SBT206										0.00	0	500,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.79724				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	102.09345				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.58682				0.00	2,600,000,000	1,300,000,00
Total SBT209 SPOT										0.00	2,600,000,000	1,300,000,00
Total For SBT209										0.00	2,600,000,000	1,300,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	101.01854				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.77699				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLI7 On 16/08/2028 Spot Bond			10.85500	92.83449	10.85500	92.75320				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.45518				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.29347				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.29049				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.29914				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.30526				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.30228				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.29636				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.30499				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.31113				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.30962				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.30809				0.00	0	
Total SLRC8 SPOT										0.00	0	

Contract 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 SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.31668				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	99.89491				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.87024				0.00	0	1,700,000,00
Total SNT06 SPOT										0.00	0	1,700,000,00
Total For SNT06										0.00	0	1,700,000,00
SNT07 On 06/04/2028 Spot Bond					0.00000	101.28613				0.00	0	200,000,00
Total SNT07 SPOT										0.00	0	200,000,00
Total For SNT07										0.00	0	200,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	101.33043				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.63853				0.00	0	500,000,00
Total SOL02 SPOT										0.00	0	500,000,00
Total For SOL02										0.00	0	500,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.53977				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.09837				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	100.09961				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	100.09847				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	100.09979				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.92799				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG004 On 15/03/2024 Spot Bond					0.00000	102.34897				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG005 On 18/06/2024 Spot Bond					0.00000	102.09659				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG007 On 15/10/2024 Spot Bond					0.00000	101.44535				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG009 On 01/12/2023 Spot Bond					0.00000	100.27642				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG010 On 12/07/2025 Spot Bond					0.00000	101.29774				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG011 On 29/03/2028 Spot Bond					0.00000	101.38934				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC012 On 12/07/2023 Spot Bond					0.00000	101.08053				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC03 On 29/03/2024 Spot Bond					0.00000	101.29961				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	102.09106				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN017 On 31/01/2025 Spot Bond			5.15000	5.15000	5.15000	164.83105				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN011 On 21/12/2026 Spot Bond			9.88000	106.39736	9.88000	106.31283				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN02 On 28/02/2031 Spot Bond			11.14000	80.55665	11.14000	80.48548				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	101.40090				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	101.56640				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			10.33500	100.98031	10.33500	100.89780				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.60000	116.45845	5.60000	116.32156				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.53841				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.52252				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.67268				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			3.98000	3.98000	3.98000	335.94507				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06 On 31/01/2025 Spot Bond			4.55500	4.55500	4.55500	166.42032				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06 On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	112.37811				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06 On 31/03/2029 Spot Bond			5.12000	5.12000	5.12000	115.89798				0.00	0	
Total SSN064 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	211.48957				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.92198				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.92286				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.84208				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.81461				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	100.54498				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.87176				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.70595				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.15182				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	99.92089				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.97104				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.54205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.71500	5.71500	5.71500	230.82205				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	100.85558				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	99.20117				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	102.07259				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			11.88500	85.02020	11.88500	84.93890				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.86028				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.20000	211.91830	5.20000	211.67707				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.79000	229.66157	5.79000	229.38870				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	94.93128				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/06/2023 Spot Bond					0.00000	101.71614				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12 On 31/08/2024 Spot Bond					0.00000	99.88534				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13 On 27/10/2023 Spot Bond					0.00000	98.00499				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14 On 03/11/2023 Spot Bond					0.00000	97.77363				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14 On 09/11/2023 Spot Bond					0.00000	97.96593				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15 On 21/02/2024 Spot Bond			8.62500	8.62500	8.62500	99.17691				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16 On 08/06/2023 Spot Bond					0.00000	101.82256				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17 On 28/02/2025 Spot Bond					0.00000	95.36194				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17 On 28/02/2027 Spot Bond					0.00000	96.40394				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17 On 31/03/2046 Spot Bond			5.03433	107.68569	5.03433	107.56452				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17 On 31/12/2050 Spot Bond			5.03081	43.76260	5.03081	109.30889				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17 On 28/09/2027 Spot Bond					0.00000	101.63131				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18 On 09/06/2024 Spot Bond					0.00000	101.76587				0.00	0	
Total SSN180 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	100.18926				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	99.90690				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	101.64837				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.63792				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.63792				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	101.51783				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.49954				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			5.75500	5.75500	5.75500	99.46550				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.54207				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	100.23442				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	100.17122				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	100.07510				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.91330				0.00	0	170,000,00
Total SST201 SPOT										0.00	0	170,000,00
Total For SST201										0.00	0	170,000,00
SST202 On 31/08/2027 Spot Bond					0.00000	101.31550				0.00	7,000,000,000	3,500,000,00
Total SST202 SPOT										0.00	7,000,000,000	3,500,000,00
Total For SST202										0.00	7,000,000,000	3,500,000,00
SST203 On 03/03/2028 Spot Bond					0.00000	99.73963				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	102.06616				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	99.86642				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.39500	98.59415	10.39500	98.51229			71,176,644,000,000.00		6,847,200,000	2,148,000,00
Total SZ25 SPOT									71,176,644,000,000.00	6,847,200,000	2,148,000,00	
Total For SZ25									71,176,644,000,000.00	6,847,200,000	2,148,000,00	
T16A10 On 21/08/2024 Spot Bond					0.00000	100.16015				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	100.14822				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	100.10552				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	100.16301				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	100.10087				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A22 On 21/02/2026 Spot Bond					0.00000	99.86315				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	100.10087				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			8.52500	98.76743	8.52500	98.69912				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			9.03500	98.92555	9.03500	98.85312				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	100.03979				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	100.09953				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	100.10147				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	100.10094				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.60500	98.64384	10.60500	98.55940				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.27548				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	100.33674				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.29575				0.00	0	
Total TFS154 SPOT										0.00	0	

Contract 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 TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	99.89086				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.33792				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.82861				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16z On 27/05/2024 Spot Bond					0.00000	100.26956				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	101.06740				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.87586				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.99392				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.26787				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.35514				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	99.82274				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17c On 30/11/2026 Spot Bond					0.00000	99.88970				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	100.12678				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.18990				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.56999				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.73107				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.70488				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.73913				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	100.10115				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			9.80500	100.75770	9.80500	100.67780				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	100.10168				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	100.10136				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			7.07500	100.00512	7.07500	99.94751				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B On 21/08/2024 Spot Bond					0.00000	100.10370				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.22229				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B On 21/08/2024 Spot Bond					0.00000	100.10775				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.10701				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.11212				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C On 21/08/2024 Spot Bond					0.00000	100.11074				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.12984				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.13884				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	100.13355				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.10558				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.10401				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B On 21/02/2026 Spot Bond					0.00000	100.10349				0.00	0	
Total TH17B3 SPOT										0.00	0	

Contract 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 TH17B3									0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.10934			0.00	0	
Total TH17C1 SPOT									0.00	0	
Total For TH17C1									0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.10694			0.00	0	
Total TH17C2 SPOT									0.00	0	
Total For TH17C2									0.00	0	
TH17C On 21/02/2026 Spot Bond					0.00000	100.10663			0.00	0	
Total TH17C3 SPOT									0.00	0	
Total For TH17C3									0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.12849			0.00	0	
Total TH17D1 SPOT									0.00	0	
Total For TH17D1									0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.12465			0.00	0	
Total TH17D2 SPOT									0.00	0	
Total For TH17D2									0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	100.12226			0.00	0	
Total TH17D3 SPOT									0.00	0	
Total For TH17D3									0.00	0	
TH17O On 21/02/2024 Spot Bond					0.00000	100.09503			0.00	0	190,000,00
Total TH17O4 SPOT									0.00	0	190,000,00
Total For TH17O4									0.00	0	190,000,00
TH18B On 21/08/2027 Spot Bond					0.00000	100.10358			0.00	0	
Total TH18B1 SPOT									0.00	0	
Total For TH18B1									0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	99.93417			0.00	0	
Total TH18B2 SPOT									0.00	0	
Total For TH18B2									0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.11093			0.00	0	
Total TH18C1 SPOT									0.00	0	
Total For TH18C1									0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	100.10883			0.00	0	
Total TH18C2 SPOT									0.00	0	
Total For TH18C2									0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	100.12141			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.11932				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	100.16293				0.00	0	266,984,60
Total TH18O1 SPOT										0.00	0	266,984,60
Total For TH18O1										0.00	0	266,984,60
TH18O: On 21/11/2023 Spot Bond					0.00000	100.09507				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.46500	101.16979	10.46500	101.08570				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.43569				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.37500	99.02019	10.37500	98.93813				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.16783				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.36976				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.53296				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.78781				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	102.01723				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			10.93500	100.55009	10.93500	100.46394				0.00	0	220,900,00
Total TN23 SPOT										0.00	0	220,900,00
Total For TN23										0.00	0	220,900,00
TN23/R On 06/11/2023 Spot Bond			100.00000	73.13879	100.00000	72.72401				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			11.25500	99.19220	11.25500	99.10223			3,178,722,638,000.00		282,427,600	1,811,858,20
Total TN25 SPOT									3,178,722,638,000.00		282,427,600	1,811,858,20
Total For TN25									3,178,722,638,000.00		282,427,600	1,811,858,20
TN25/R On 19/08/2025 Spot Bond			100.00000	26.73547	100.00000	26.55640				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			12.42500	88.55616	12.42500	88.46918			2,973,672,765,000.00		239,329,800	21,179,210,00
Total TN27 SPOT									2,973,672,765,000.00		239,329,800	21,179,210,00
Total For TN27									2,973,672,765,000.00		239,329,800	21,179,210,00
TN27/R On 14/11/2027 Spot Bond			100.00000	11.64845	100.00000	11.57170				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			12.15000	95.50212	12.15000	95.40882				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.80000	90.64050	12.80000	90.54836			12,800,000,000,000.00		1,000,000,000	2,100,000,00
Total TN30 SPOT									12,800,000,000,000.00		1,000,000,000	2,100,000,00
Total For TN30									12,800,000,000,000.00		1,000,000,000	2,100,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	115.12509	8.00000	115.05108				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			13.57700	91.05917	13.57700	90.96010				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.81000	81.45559	13.81000	81.36648			2,392,850,414,000.00		173,269,400	715,173,20
Total TN40 SPOT									2,392,850,414,000.00		173,269,400	715,173,20
Total For TN40									2,392,850,414,000.00		173,269,400	715,173,20
TN40/R On 09/10/2040 Spot Bond			10.75000	101.44075	10.75000	101.35373				0.00	0	
Total TN40/R214 SPOT										0.00	0	

Contract 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 TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.43440				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.50971				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.23000	102.87781	6.23000	102.24414				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.75408				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.61446				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.63434				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.66168				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.92500	99.88109	8.92500	99.80924				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	101.13284				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			10.93500	99.74648	10.93500	99.65947				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.13284				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			9.93500	99.98798	9.93500	99.90854				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.34072				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	101.52261				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.76371				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.70906				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.06409				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	102.06409				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.92831				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.35630				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.98319				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.76266				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.18312				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC43 On 29/05/2023 Spot Bond					0.00000	99.93749				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.83730				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.48298				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.73094				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.27785				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.98999				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.97214				0.00	0	350,000,00
Total TWC443 SPOT										0.00	0	350,000,00
Total For TWC443										0.00	0	350,000,00
TWC44 On 10/08/2023 Spot Bond					0.00000	100.63951				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
UG26 On 09/03/2026 Spot Bond			12.22500	100.34513	12.22500	100.24811				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.28325				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	100.25225				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.28767				0.00	0	
Total UU1A04 SPOT										0.00	0	

Contract 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 UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.30667				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.28178				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.31107				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			11.38000	11.38000	11.38000	97.47917				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	100.50187				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1: On 15/05/2026 Spot Bond					0.00000	100.55190				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.31107				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.31811				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.57412				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.34913				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.35498				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.34621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total UU1C03 SPOT									0.00	0	
Total For UU1C03									0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.62677			0.00	0	
Total UU1C04 SPOT									0.00	0	
Total For UU1C04									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.05251			0.00	1,000,000,000	500,000,000
Total VKE14 SPOT									0.00	1,000,000,000	500,000,000
Total For VKE14									0.00	1,000,000,000	500,000,000
VKE16 On 14/02/2025 Spot Bond					0.00000	100.97516			0.00	0	
Total VKE16 SPOT									0.00	0	
Total For VKE16									0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	100.77553			0.00	0	
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.28551			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	100.23053			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.62963			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.75e+017	603,027,899,200	007,809,156,500
Total for SPOT :									1.75e+017	603,027,899,200	007,809,156,500
Total Futures									1.75e+017	603,027,922,472	007,810,432,800
Total Options									19 962 474.00	10,990	135,600
Grand Total:									1.75e+017	603,027,933,462	007,810,568,400