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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/05/2023

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			13.04045	72.32557	12.81236	73.31724			0.00	0	35
ES33 On 02/11/2023 Bond Future			13.20231	70.12878	12.96421	71.14281			0.00	0	
ES33 On 01/02/2024 Bond Future			13.36865	71.71521	13.11993	72.75227			0.00	0	
ES33 On 02/05/2024 Bond Future			13.53615	69.55623	13.27634	70.61697			0.00	0	
ES33 On 01/08/2024 Bond Future			13.73986	71.03609	13.46832	72.11845			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			13.41086	69.01312	13.19324	70.08900			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.56192	66.27767	13.33515	67.37778			0.00	0	
ES42 On 01/02/2024 Bond Future			13.70925	67.77709	13.47324	68.90218			0.00	0	
ES42 On 02/05/2024 Bond Future			13.86294	65.06522	13.61698	66.21597			0.00	0	
ES42 On 01/08/2024 Bond Future			14.04351	66.44644	13.78721	67.62081			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			170.14587	170.14587	170.07615	170.07615			0.00	0	6,25

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
I2025	On	02/11/2023	Bond Future			173.91299	173.91299	173.84275	173.84275			0.00	0	
I2025	On	01/02/2024	Bond Future			176.03134	176.03134	175.95981	175.95981			0.00	0	
I2025	On	02/05/2024	Bond Future			180.06018	180.06018	179.98681	179.98681			0.00	0	
I2025	On	01/08/2024	Bond Future			182.04269	182.04269	181.96556	181.96556			0.00	0	
Total I2025 Future												0.00	0	6,27
Total For I2025												0.00	0	6,27
I2029	On	03/08/2023	Bond Future			123.71175	123.71175	123.80021	123.80021			0.00	0	2,27
I2029	On	02/11/2023	Bond Future			125.10479	125.10479	125.19590	125.19590			0.00	0	
I2029	On	01/02/2024	Bond Future			127.93455	127.93455	128.02794	128.02794			0.00	0	
I2029	On	02/05/2024	Bond Future			129.47818	129.47818	129.57356	129.57356			0.00	0	
I2029	On	01/08/2024	Bond Future			132.24382	132.24382	132.33955	132.33955			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			116.33027	116.33027	116.28185	116.28185			0.00	0	7,48
I2033	On	02/11/2023	Bond Future			117.46682	117.46682	117.41808	117.41808			0.00	0	
I2033	On	01/02/2024	Bond Future			120.12378	120.12378	120.07411	120.07411			0.00	0	
I2033	On	02/05/2024	Bond Future			121.39251	121.39251	121.34162	121.34162			0.00	0	
I2033	On	01/08/2024	Bond Future			123.98562	123.98562	123.93196	123.93196			0.00	0	
Total I2033 Future												0.00	0	7,48
Total For I2033												0.00	0	7,48
I2038	On	03/08/2023	Bond Future			124.37250	124.37250	125.28187	125.28187			0.00	0	3,38
I2038	On	02/11/2023	Bond Future			127.12620	127.12620	128.05637	128.05637			0.00	0	1,38
I2038	On	01/02/2024	Bond Future			127.95940	127.95940	128.91090	128.91090			0.00	0	
I2038	On	02/05/2024	Bond Future			130.88795	130.88795	131.86105	131.86105			0.00	0	
I2038	On	01/08/2024	Bond Future			131.58559	131.58559	132.57804	132.57804			0.00	0	
Total I2038 Future												0.00	0	4,71
Total For I2038												0.00	0	4,71
I2046	On	03/08/2023	Bond Future			111.07532	111.07532	111.02783	111.02783			0.00	0	12,98
I2046	On	02/11/2023	Bond Future			111.41977	111.41977	111.37172	111.37172			0.00	0	4,27
I2046	On	01/02/2024	Bond Future			113.94000	113.94000	113.89111	113.89111			0.00	0	
I2046	On	02/05/2024	Bond Future			114.37217	114.37217	114.32212	114.32212			0.00	0	
I2046	On	01/08/2024	Bond Future			116.81315	116.81315	116.76053	116.76053			0.00	0	
Total I2046 Future												0.00	0	17,21
Total For I2046												0.00	0	17,21
I2050	On	03/08/2023	Bond Future			110.08522	110.08522	110.32499	110.32499			0.00	0	10,98
I2050	On	02/11/2023	Bond Future			112.52272	112.52272	112.76838	112.76838			0.00	0	3,14
I2050	On	01/02/2024	Bond Future			112.79391	112.79391	113.04550	113.04550			0.00	0	
I2050	On	02/05/2024	Bond Future			115.37543	115.37543	115.63250	115.63250			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/08/2024	Bond Future			115.50295	115.50295	115.76413	115.76413			0.00	0	
Total I2050 Future												0.00	0	14,07
Total For I2050												0.00	0	14,07
R186	On	03/08/2023	Bond Future			9.85039	103.17750	9.46050	104.29378		4.89	40,032,870.00	388	83,15
R186	On	02/11/2023	Bond Future			9.93941	105.43731	9.51238	106.57871		4.56	116,402,790.24	1,104	13,75
R186	On	01/02/2024	Bond Future			10.02366	102.48758	9.55324	103.65475		4.41	0.00	0	
R186	On	02/05/2024	Bond Future			10.11163	104.81051	9.58965	106.00403		4.03	0.00	0	
R186	On	01/08/2024	Bond Future			10.29702	101.71310	9.71288	102.93037		3.78	0.00	0	
Total R186 Future												156,435,660.24	1,492	96,85
R186	On	03/08/2023	Bond Future	9.75	Put			585.20000	0.58520	1,081,700	4.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,378.18000	1.37818	769,000	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			604.95000	0.60495	1,112,050	4.88	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,396.79000	1.39679	782,300	4.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			595.01000	0.59501	1,096,800	4.89	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,415.52000	1.41552	795,740	4.89	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			846.21000	0.84621	478,370	4.38	0.00	0	1,75
R186	On	02/11/2023	Bond Future	9.15	Put			1,827.52000	1.82752	2,601,080	4.38	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,115.73000	1.11573	664,050	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,472.85000	1.47285	2,162,570	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,128.80000	1.12880	673,370	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,458.89000	1.45889	2,144,860	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,141.96000	1.14196	682,760	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,445.03000	1.44503	2,127,230	4.43	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			2,929.01000	2.92901	2,121,980	4.92	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			522.09000	0.52209	856,460	4.92	0.00	0	1,75
R186	On	01/02/2024	Bond Future	9.50	Put			1,526.59000	1.52659	2,190,140	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,406.83000	1.40683	899,980	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,514.97000	1.51497	2,175,290	4.17	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,420.65000	1.42065	910,560	4.18	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,503.77000	1.50377	2,160,850	4.18	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,393.42000	1.39342	889,800	4.17	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			324.52000	0.32452	168,400	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			4,095.78000	4.09578	5,133,180	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			328.32000	0.32832	170,630	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			4,075.46000	4.07546	5,111,290	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			332.17000	0.33217	172,880	3.60	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			4,055.19000	4.05519	5,089,420	3.60	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			2,842.65000	2.84265	3,765,040	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call			674.28000	0.67428	383,690	3.34	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2024	Bond Future	8.68	Put			2,873.39000	2.87339	3,800,070	3.34	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call			680.28000	0.68028	387,580	3.34	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			2,857.81000	2.85781	3,782,380	3.34	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			686.70000	0.68670	391,820	3.35	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												156,435,660.24	1,492	100,32
R197	On	03/08/2023	Bond Future			334.24847	334.24847	334.70187	334.70187			0.00	0	4
R197	On	02/11/2023	Bond Future			341.64872	341.64872	342.11414	342.11414			0.00	0	4
Total R197 Future												0.00	0	4
Total For R197												0.00	0	4
R202	On	03/08/2023	Bond Future			247.05548	247.05548	249.73263	249.73263			0.00	0	5,38
R202	On	02/11/2023	Bond Future			252.52518	252.52518	255.26311	255.26311			0.00	0	5,38
R202	On	01/02/2024	Bond Future			253.21206	253.21206	256.01239	256.01239			0.00	0	5,38
R202	On	02/05/2024	Bond Future			259.00732	259.00732	261.87142	261.87142			0.00	0	5,38
R202	On	01/08/2024	Bond Future			259.37549	259.37549	262.29722	262.29722			0.00	0	5,38
Total R202 Future												0.00	0	5,38
Total For R202												0.00	0	5,38
R2030	On	03/08/2023	Bond Future			11.14292	85.93573	10.84363	87.17678		8.56	0.00	0	97,34
R2030	On	02/11/2023	Bond Future			11.25614	87.81823	10.94089	89.08700		8.42	0.00	0	1,0
R2030	On	01/02/2024	Bond Future			11.37093	85.77867	11.03808	87.07606		8.39	0.00	0	1,0
R2030	On	02/05/2024	Bond Future			11.49382	87.72280	11.14208	89.04949		7.89	0.00	0	1,0
R2030	On	01/08/2024	Bond Future			11.66853	85.56804	11.29579	86.92157		7.82	0.00	0	1,0
Total R2030 Future												0.00	0	97,45
R2030	On	03/08/2023	Bond Future	12.89	Put			43.53000	0.04353	85,330	10.84	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Call			2,708.99000	2.70899	1,873,660	8.95	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.35	Put			622.32000	0.62232	1,028,040	8.95	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.36	Call			2,739.59000	2.73959	1,899,380	8.96	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.34	Call			2,678.51000	2.67851	1,848,100	8.93	0.00	0	38
R2030	On	03/08/2023	Bond Future	11.36	Put			612.35000	0.61235	1,013,190	8.96	0.00	0	38
R2030	On	03/08/2023	Bond Future	12.59	Call			7,009.41000	7.00941	5,836,200	10.47	0.00	0	38
R2030	On	03/08/2023	Bond Future	12.59	Put			74.00000	0.07400	141,840	10.47	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	11.34	Put			632.43000	0.63243	1,043,070	8.93	0.00	0	38
R2030	On	03/08/2023	Bond Future	12.89	Call			8,098.82000	8.09882	6,899,570	10.84	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.40	Call			591.00000	0.59100	298,100	8.10	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put			2,472.51000	2.47251	3,420,660	8.10	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Call			971.78000	0.97178	540,610	8.24	0.00	0	38
R2030	On	03/08/2023	Bond Future	10.65	Put			1,786.77000	1.78677	2,596,650	8.24	0.00	0	38
R2030	On	02/11/2023	Bond Future	11.43	Call			3,180.11000	3.18011	2,396,750	8.56	0.00	0	38

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 02/11/2023 Bond Future	11.43	Put			1,221.57000	1.22157	1,706,980	8.56	0.00	0	50
R2030 On 02/11/2023 Bond Future	10.07	Call			704.59000	0.70459	437,300	8.17	0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			4,334.14000	4.33414	5,335,620	8.17	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,051.21000	1.05121	680,680	8.08	0.00	0	50
R2030 On 02/11/2023 Bond Future	10.80	Call			1,709.78000	1.70978	1,178,330	8.15	0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			2,284.43000	2.28443	3,021,750	8.15	0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			372.64000	0.37264	219,440	8.48	0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			6,171.78000	6.17178	7,287,350	8.48	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			563.69000	0.56369	343,150	8.28	0.00	0	50
R2030 On 02/11/2023 Bond Future	10.82	Put			2,241.27000	2.24127	2,970,310	8.16	0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			1,058.03000	1.05803	1,493,980	8.68	0.00	0	80
R2030 On 02/11/2023 Bond Future	10.81	Call			1,729.19000	1.72919	1,193,590	8.16	0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			2,262.90000	2.26290	2,996,070	8.16	0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			1,748.48000	1.74848	1,208,750	8.16	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Put			4,966.92000	4.96692	6,015,150	8.28	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Put			3,325.46000	3.32546	4,223,700	8.08	0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Call			3,566.93000	3.56693	2,734,110	8.68	0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,909.40000	1.90940	2,487,600	8.47	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			3,150.04000	3.15004	2,427,670	8.48	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,894.87000	1.89487	2,469,890	8.48	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Call			3,174.24000	3.17424	2,448,680	8.49	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Put			3,899.19000	3.89919	4,798,030	7.98	0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			2,342.00000	2.34200	1,739,230	8.22	0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			2,491.99000	2.49199	3,186,610	8.22	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.31	Call			3,030.21000	3.03021	2,323,890	8.44	0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			1,075.69000	1.07569	1,445,170	9.13	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.35	Call			3,125.93000	3.12593	2,406,740	8.47	0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Put			5,312.59000	5.31259	6,337,320	8.06	0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			936.64000	0.93664	629,590	8.01	0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			4,852.44000	4.85244	5,842,780	8.01	0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,023.94000	1.02394	693,410	7.97	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.37	Put			1,880.44000	1.88044	2,452,270	8.49	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			1,301.71000	1.30171	903,160	7.98	0.00	0	50
R2030 On 01/02/2024 Bond Future	9.57	Call			554.26000	0.55426	357,520	8.19	0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			6,578.76000	6.57876	7,679,410	8.19	0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			779.60000	0.77960	516,250	8.07	0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			5,447.59000	5.44759	6,481,630	8.07	0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,968.49000	1.96849	2,559,560	8.44	0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Call			812.42000	0.81242	539,760	8.06	0.00	0	1,30
R2030 On 01/02/2024 Bond Future	11.75	Call			4,151.11000	4.15111	3,312,310	8.81	0.00	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
R2030 On 01/02/2024 Bond Future	11.75	Put			1,405.62000	1.40562	1,864,210	8.81		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.86	Call			4,452.68000	4.45268	3,584,290	8.91		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			1,292.75000	1.29275	1,721,750	8.91		0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			5,131.00000	5.13100	4,203,090	9.13		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Put			4,566.53000	4.56653	5,533,390	7.97		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			2,100.14000	2.10014	1,562,700	7.61		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			3,337.54000	3.33754	4,126,790	7.61		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			703.47000	0.70347	471,260	7.43		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.81	Put			6,080.32000	6.08032	7,143,830	7.41		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			825.85000	0.82585	560,510	7.41		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			6,047.51000	6.04751	7,108,860	7.41		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			6,014.52000	6.01452	7,073,740	7.41		0.00	0	
R2030 On 02/05/2024 Bond Future	10.16	Call			1,139.98000	1.13998	795,040	7.37		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			4,982.34000	4.98234	5,964,090	7.37		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,647.26000	1.64726	2,119,940	8.44		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			5,808.40000	5.80840	4,858,050	8.81		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			1,249.76000	1.24976	1,626,100	8.81		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.83	Call			833.80000	0.83380	566,330	7.41		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Put			6,583.21000	6.58321	7,677,690	7.43		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			817.70000	0.81770	554,520	7.41		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			4,620.66000	4.62066	3,766,650	8.44		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Call			1,462.69000	1.46269	1,058,040	7.31		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Put			4,864.88000	4.86488	5,813,760	7.31		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Call			1,440.23000	1.44023	1,040,460	7.31		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Put			4,919.39000	4.91939	5,873,150	7.31		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Call			1,451.43000	1.45143	1,049,220	7.31		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Put			4,892.10000	4.89210	5,843,420	7.31		0.00	0	
Total R2030 Option										0.00	0	17,80
Total For R2030										0.00	0	115,20
R2032 On 03/08/2023 Bond Future			11.80395	83.96902	11.52763	85.26412		10.14		0.00	0	118,20
R2032 On 02/11/2023 Bond Future			11.93094	81.64540	11.64183	82.96938		10.83		0.00	0	64,60
R2032 On 01/02/2024 Bond Future			12.05654	83.47369	11.75398	84.82746		10.37		0.00	0	
R2032 On 02/05/2024 Bond Future			12.18615	81.20264	11.86920	82.58703		9.72		0.00	0	
R2032 On 01/08/2024 Bond Future			12.35481	82.91334	12.02259	84.32583		9.48		0.00	0	
Total R2032 Future										0.00	0	182,90
R2032 On 03/08/2023 Bond Future	9.60	Call			7.12000	0.00712	2,060	9.28		0.00	0	1,50
R2032 On 03/08/2023 Bond Future	11.90	Call			2,638.40000	2.63840	1,831,950	10.36		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			899.43000	0.89943	1,388,080	10.36		0.00	0	
R2032 On 03/08/2023 Bond Future	11.55	Call			1,611.48000	1.61148	1,014,350	9.85		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 03/08/2023 Bond Future	11.75	Put			1,126.60000	1.12660	1,701,000	10.14	0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Call			2,200.98000	2.20098	1,474,350	10.16	0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			1,110.07000	1.11007	1,678,540	10.16	0.00	0	
R2032 On 03/08/2023 Bond Future	11.45	Put			1,732.14000	1.73214	2,493,990	9.72	0.00	0	7,50
R2032 On 03/08/2023 Bond Future	11.77	Call			2,231.19000	2.23119	1,498,650	10.17	0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			1,093.76000	1.09376	1,656,320	10.17	0.00	0	
R2032 On 03/08/2023 Bond Future	9.60	Put			9,842.94000	9.84294	11,132,980	9.28	0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			81.84000	0.08184	31,420	9.13	0.00	0	7,50
R2032 On 03/08/2023 Bond Future	10.30	Put			6,176.76000	6.17676	7,421,440	9.13	0.00	0	
R2032 On 03/08/2023 Bond Future	11.45	Call			1,363.38000	1.36338	830,130	9.72	0.00	0	
R2032 On 03/08/2023 Bond Future	11.55	Put			1,505.62000	1.50562	2,203,590	9.85	0.00	0	7,50
R2032 On 03/08/2023 Bond Future	11.75	Call			2,170.96000	2.17096	1,450,260	10.14	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			1,378.95000	1.37895	1,840,040	11.42	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Call			1,278.27000	1.27827	873,400	10.27	0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			3,885.54000	3.88554	4,804,650	10.27	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			1,503.27000	1.50327	1,047,070	10.34	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			3,486.66000	3.48666	4,354,440	10.34	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			1,521.62000	1.52162	1,061,400	10.35	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Call			3,102.93000	3.10293	2,369,550	11.00	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			1,919.29000	1.91929	2,509,890	11.00	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			4,175.85000	4.17585	3,312,960	11.42	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			3,457.27000	3.45727	4,321,030	10.35	0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			642.08000	0.64208	407,040	10.13	0.00	0	50
R2032 On 02/11/2023 Bond Future	10.59	Put			5,706.06000	5.70606	6,795,000	10.13	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			1,540.11000	1.54011	1,075,850	10.36	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			3,428.05000	3.42805	4,287,770	10.36	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			3,141.21000	3.14121	2,453,590	10.23	0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Call			2,892.18000	2.89218	2,238,520	10.14	0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			1,424.63000	1.42463	1,832,380	11.12	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.83	Call			3,090.49000	3.09049	2,409,620	10.21	0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,747.56000	2.74756	3,420,460	10.21	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			3,115.94000	3.11594	2,431,700	10.22	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,728.04000	2.72804	3,397,570	10.22	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,118.76000	1.11876	788,850	9.76	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	11.85	Put			2,708.37000	2.70837	3,374,520	10.23	0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			1,141.82000	1.14182	806,440	9.75	0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			5,706.78000	5.70678	6,725,170	9.75	0.00	0	
R2032 On 01/02/2024 Bond Future	11.09	Call			1,561.13000	1.56113	1,133,150	9.75	0.00	0	50
R2032 On 01/02/2024 Bond Future	11.09	Put			4,637.97000	4.63797	5,563,760	9.75	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Put			5,780.88000	5.78088	6,804,740	9.76	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	01/02/2024	Bond Future	11.75	Put			2,910.18000	2.91018	3,610,290	10.14	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.01	Call			486.22000	0.48622	322,160	9.93	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			8,896.52000	8.89652	10,086,230	9.93	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			937.80000	0.93780	652,140	9.79	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			6,431.59000	6.43159	7,499,700	9.79	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			4,969.10000	4.96910	4,082,230	10.87	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			1,683.69000	1.68369	2,150,590	10.87	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call			5,340.81000	5.34081	4,422,300	11.00	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			1,543.19000	1.54319	1,978,450	11.00	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.73	Call			5,687.91000	5.68791	4,741,890	11.12	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Put			5,104.80000	5.10480	6,067,010	9.12	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call			2,006.52000	2.00652	1,502,110	9.25	504,708.96	336	1,50
R2032	On	02/05/2024	Bond Future	10.59	Put			6,880.95000	6.88095	7,977,110	9.13	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call			1,027.10000	1.02710	724,470	9.12	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	13.35	Put			1,190.56000	1.19056	1,523,170	11.06	0.00	0	1,50
R2032	On	02/05/2024	Bond Future	10.86	Call			1,256.91000	1.25691	900,690	9.09	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.86	Put			5,877.06000	5.87706	6,905,230	9.09	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call			1,566.84000	1.56684	1,144,660	9.12	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.54	Put			7,075.74000	7.07574	8,183,570	9.13	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call			929.65000	0.92965	650,760	9.13	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Put			4,342.22000	4.34222	5,222,200	9.25	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call			939.16000	0.93916	657,940	9.13	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put			6,997.70000	6.99770	8,100,870	9.13	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call			967.64000	0.96764	679,410	9.13	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call			7,402.68000	7.40268	6,350,900	11.06	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put			7,036.66000	7.03666	8,142,160	9.13	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Put			6,650.89000	6.65089	7,732,650	9.12	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Call			764.38000	0.76438	527,320	9.16	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	10.36	Put			7,799.06000	7.79906	8,946,390	9.16	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call			920.21000	0.92021	643,650	9.13	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call			5,981.90000	5.98190	5,022,450	10.60	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put			1,590.01000	1.59001	2,014,950	10.60	0.00	0	1,00
R2032	On	02/05/2024	Bond Future	13.18	Call			6,858.57000	6.85857	5,839,340	10.89	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put			1,327.39000	1.32739	1,692,550	10.89	0.00	0	50
R2032	On	01/08/2024	Bond Future	11.14	Put			5,678.97000	5.67897	6,652,540	8.88	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call			1,779.72000	1.77972	1,338,190	8.88	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put			5,646.89000	5.64689	6,617,850	8.88	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call			1,752.94000	1.75294	1,316,580	8.89	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Put			5,711.50000	5.71150	6,687,630	8.89	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call			1,766.12000	1.76612	1,327,200	8.88	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2032 Option												504,708.96	336	45,35
Total For R2032												504,708.96	336	228,27
R2035	On	03/08/2023	Bond Future			12.22244	83.42810	11.99880	84.60143		11.92	31,702,678.00	380	55,46
R2035	On	02/11/2023	Bond Future			12.35127	80.74547	12.11826	81.94504		12.38	0.00	0	104,85
R2035	On	01/02/2024	Bond Future			12.48300	82.55358	12.24000	83.78016		11.89	0.00	0	
R2035	On	02/05/2024	Bond Future			12.60741	79.91079	12.35429	81.16513		11.83	0.00	0	
R2035	On	01/08/2024	Bond Future			12.76392	81.59473	12.50001	82.87448		11.08	0.00	0	
Total R2035 Future												31,702,678.00	380	160,32
R2035	On	03/08/2023	Bond Future	11.75	Call			1,184.39000	1.18439	773,530	11.20	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Put			1,808.55000	1.80855	2,431,470	11.54	0.00	0	
R2035	On	03/08/2023	Bond Future	11.75	Put			2,518.84000	2.51884	3,281,310	11.20	0.00	0	4,85
R2035	On	03/08/2023	Bond Future	11.98	Call			1,759.19000	1.75919	1,219,890	11.51	0.00	0	
R2035	On	03/08/2023	Bond Future	11.98	Put			1,858.94000	1.85894	2,492,970	11.51	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Call			1,786.86000	1.78686	1,242,010	11.53	0.00	0	
R2035	On	03/08/2023	Bond Future	11.99	Put			1,833.53000	1.83353	2,462,010	11.53	0.00	0	
R2035	On	03/08/2023	Bond Future	12.00	Call			1,814.91000	1.81491	1,264,500	11.54	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Put			8,688.04000	8.68804	9,772,140	11.29	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Call			735.70000	0.73570	507,430	11.28	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.42	Call			1,150.63000	1.15063	827,040	11.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.12	Put			6,176.30000	6.17630	7,147,600	11.28	0.00	0	
R2035	On	02/11/2023	Bond Future	11.42	Put			4,903.14000	4.90314	5,779,120	11.44	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Call			1,167.44000	1.16744	840,320	11.45	0.00	0	
R2035	On	02/11/2023	Bond Future	11.43	Put			4,864.48000	4.86448	5,736,930	11.45	0.00	0	
R2035	On	02/11/2023	Bond Future	10.62	Call			327.12000	0.32712	211,650	11.29	0.00	0	40
R2035	On	02/11/2023	Bond Future	12.85	Call			5,092.48000	5.09248	4,266,840	13.23	0.00	0	
R2035	On	02/11/2023	Bond Future	12.85	Put			1,409.58000	1.40958	1,783,510	13.23	0.00	0	40
R2035	On	02/11/2023	Bond Future	11.41	Call			1,133.99000	1.13399	813,900	11.43	0.00	0	
R2035	On	02/11/2023	Bond Future	11.41	Put			4,942.01000	4.94201	5,821,490	11.43	0.00	0	
R2035	On	01/02/2024	Bond Future	10.62	Call			588.18000	0.58818	421,670	11.06	0.00	0	40
R2035	On	01/02/2024	Bond Future	10.62	Put			9,493.85000	9.49385	10,553,920	11.06	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Call			1,073.27000	1.07327	800,200	11.03	0.00	0	40
R2035	On	01/02/2024	Bond Future	12.18	Put			3,424.92000	3.42492	4,063,320	11.55	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Call			3,144.67000	3.14467	2,553,370	11.56	0.00	0	
R2035	On	01/02/2024	Bond Future	11.12	Put			7,088.64000	7.08864	8,042,150	11.03	0.00	0	
R2035	On	01/02/2024	Bond Future	12.19	Put			3,400.40000	3.40040	4,035,680	11.56	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Call			3,171.54000	3.17154	2,577,120	11.57	0.00	0	
R2035	On	01/02/2024	Bond Future	12.20	Put			3,376.04000	3.37604	4,008,200	11.57	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Call			7,255.17000	7.25517	6,339,190	13.05	0.00	0	
R2035	On	01/02/2024	Bond Future	13.46	Put			1,357.75000	1.35775	1,668,350	13.05	0.00	0	40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 01/02/2024 Bond Future	12.18	Call			3,117.90000	3.11790	2,529,720	11.55		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			1,387.41000	1.38741	1,073,680	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			7,534.66000	7.53466	8,475,270	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,400.25000	1.40025	1,084,220	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			7,491.93000	7.49193	8,430,240	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,413.18000	1.41318	1,094,850	11.13		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			7,449.35000	7.44935	8,385,360	11.13		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			5,868.27000	5.86827	6,688,280	10.43		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			2,341.07000	2.34107	1,886,600	10.42		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			5,933.62000	5.93362	6,758,900	10.42		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			2,360.66000	2.36066	1,903,550	10.43		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			5,901.05000	5.90105	6,723,690	10.43		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			2,380.00000	2.38000	1,920,260	10.43		0.00	0	
Total R2035 Option										0.00	0	7,27
Total For R2035										31,702,678.00	380	167,55
R2037 On 03/08/2023 Bond Future			12.53079	74.26380	12.30760	75.42766		13.49		55,697,850.00	750	132,4
R2037 On 02/11/2023 Bond Future			12.65604	75.89073	12.42407	77.08051		13.28		0.00	0	
R2037 On 01/02/2024 Bond Future			12.78343	73.33374	12.54204	74.55038		13.51		0.00	0	
R2037 On 02/05/2024 Bond Future			12.91443	74.99576	12.66338	76.23985		13.10		0.00	0	
R2037 On 01/08/2024 Bond Future			13.07967	72.32076	12.81808	73.59011		12.94		0.00	0	
Total R2037 Future										55,697,850.00	750	132,41
R2037 On 03/08/2023 Bond Future	12.12	Call			1,355.54000	1.35554	909,050	12.86		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			2,354.90000	2.35490	3,072,270	12.86		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			1,379.44000	1.37944	927,500	12.87		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			2,325.03000	2.32503	3,036,950	12.87		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			1,403.44000	1.40344	946,050	12.89		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			2,295.32000	2.29532	3,001,790	12.89		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			6.75000	0.00675	2,500	12.03		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			11,797.44000	11.79744	12,957,050	12.03		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			87.41000	0.08741	41,410	12.05		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	11.00	Put			7,479.69000	7.47969	8,597,550	12.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			922.32000	0.92232	652,060	12.16		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			5,612.29000	5.61229	6,531,810	12.16		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			936.87000	0.93687	663,350	12.17		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,570.13000	5.57013	6,486,390	12.17		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			907.91000	0.90791	640,900	12.15		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,654.65000	5.65465	6,577,420	12.15		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			2,726.45000	2.72645	2,191,770	12.99		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,924.24000	3.92424	4,606,200	12.99		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	01/02/2024	Bond Future	12.32	Call		2,751.23000	2.75123	2,213,420	13.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,896.82000	3.89682	4,575,650	13.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		2,776.12000	2.77612	2,235,190	13.01	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,869.56000	3.86956	4,545,270	13.01	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		7,911.75000	7.91175	8,842,720	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,413.14000	1.41314	1,104,430	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		7,999.60000	7.99960	8,934,980	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,425.90000	1.42590	1,114,990	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		7,955.61000	7.95561	8,888,790	12.34	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,438.74000	1.43874	1,125,620	12.34	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		2,501.18000	2.50118	2,036,820	12.24	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		6,105.05000	6.10505	6,910,040	12.24	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		2,462.16000	2.46216	2,002,870	12.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		6,171.52000	6.17152	6,981,580	12.22	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		2,481.63000	2.48163	2,019,800	12.23	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		6,138.22000	6.13822	6,945,740	12.23	0.00	0	
Total R2037 Option											0.00	0	3,60
Total For R2037											55,697,850.00	750	136,01
R2040	On	03/08/2023	Bond Future			12.64886	75.16535	12.42568	76.40272	14.26	27,059,526.00	360	133,42
R2040	On	02/11/2023	Bond Future			12.77204	76.81203	12.54022	78.07698	14.05	0.00	0	10
R2040	On	01/02/2024	Bond Future			12.89722	74.02536	12.65616	75.31880	14.34	0.00	0	.
R2040	On	02/05/2024	Bond Future			13.02536	75.70299	12.77484	77.02564	13.65	0.00	0	
R2040	On	01/08/2024	Bond Future			13.18593	72.79225	12.92504	74.14179	13.61	0.00	0	
Total R2040 Future											27,059,526.00	360	133,54
R2040	On	03/08/2023	Bond Future	12.21	Call		1,355.30000	1.35530	898,170	13.34	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,582.09000	2.58209	3,362,330	13.34	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Call		1,379.49000	1.37949	916,580	13.35	0.00	0	
R2040	On	03/08/2023	Bond Future	12.22	Put		2,548.72000	2.54872	3,323,180	13.35	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Call		1,403.94000	1.40394	935,220	13.36	0.00	0	
R2040	On	03/08/2023	Bond Future	12.23	Put		2,515.67000	2.51567	3,284,320	13.36	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Call		867.90000	0.86790	607,510	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.59	Put		6,423.21000	6.42321	7,427,770	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Call		880.51000	0.88051	617,070	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.60	Put		6,374.09000	6.37409	7,375,600	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Call		855.42000	0.85542	598,070	12.80	0.00	0	
R2040	On	02/11/2023	Bond Future	11.58	Put		6,472.54000	6.47254	7,480,140	12.80	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Put		4,463.16000	4.46316	5,218,590	13.56	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Call		2,679.92000	2.67992	2,138,590	13.57	0.00	0	
R2040	On	01/02/2024	Bond Future	12.34	Put		4,431.14000	4.43114	5,183,250	13.57	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2040	On	01/02/2024	Bond Future	12.35	Call		2,704.71000	2.70471	2,160,050	13.58	0.00	0	
R2040	On	01/02/2024	Bond Future	12.35	Put		4,399.56000	4.39956	5,148,340	13.58	0.00	0	
R2040	On	01/02/2024	Bond Future	12.33	Call		2,655.51000	2.65551	2,117,500	13.56	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Call		1,535.98000	1.53598	1,198,850	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.60	Put		8,265.41000	8.26541	9,250,930	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Call		1,550.07000	1.55007	1,210,500	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.61	Put		8,218.31000	8.21831	9,201,390	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Call		1,564.26000	1.56426	1,222,240	12.84	0.00	0	
R2040	On	02/05/2024	Bond Future	11.62	Put		8,171.39000	8.17139	9,152,020	12.84	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Put		6,042.09000	6.04209	6,866,510	12.84	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Call		2,824.94000	2.82494	2,305,360	12.83	0.00	0	
R2040	On	01/08/2024	Bond Future	12.32	Put		6,110.03000	6.11003	6,939,990	12.83	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Call		2,847.02000	2.84702	2,324,670	12.83	0.00	0	
R2040	On	01/08/2024	Bond Future	12.33	Put		6,075.98000	6.07598	6,903,170	12.83	0.00	0	
R2040	On	01/08/2024	Bond Future	12.34	Call		2,869.19000	2.86919	2,344,070	12.84	0.00	0	
Total R2040 Option											0.00	0	
Total For R2040											27,059,526.00	360	133,54
R2044	On	03/08/2023	Bond Future			12.69465	71.61031	12.47657	72.82137	15.11	0.00	0	85,45
R2044	On	02/11/2023	Bond Future			12.81328	73.17913	12.58688	74.41719	14.90	0.00	0	
R2044	On	01/02/2024	Bond Future			12.93365	70.43627	12.69837	71.70220	15.24	0.00	0	
R2044	On	02/05/2024	Bond Future			13.05645	72.03255	12.81208	73.32714	14.52	0.00	0	
R2044	On	01/08/2024	Bond Future			13.20983	69.16949	12.95546	70.49039	14.51	0.00	0	
Total R2044 Future											0.00	0	85,45
R2044	On	03/08/2023	Bond Future	11.75	Call		462.66000	0.46266	267,710	13.51	0.00	0	4,51
R2044	On	03/08/2023	Bond Future	12.16	Call		1,149.62000	1.14962	753,670	14.07	0.00	0	
R2044	On	03/08/2023	Bond Future	12.16	Put		2,970.50000	2.97050	3,785,610	14.07	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Call		1,171.55000	1.17155	770,090	14.08	0.00	0	
R2044	On	03/08/2023	Bond Future	12.17	Put		2,933.74000	2.93374	3,743,340	14.08	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Call		2,041.76000	2.04176	1,454,050	14.63	0.00	0	
R2044	On	03/08/2023	Bond Future	11.75	Put		4,758.39000	4.75839	5,774,500	13.51	0.00	0	3,01
R2044	On	03/08/2023	Bond Future	12.00	Call		833.32000	0.83332	522,400	13.85	0.00	0	
R2044	On	03/08/2023	Bond Future	12.00	Put		3,603.94000	3.60394	4,504,080	13.85	0.00	0	4,71
R2044	On	03/08/2023	Bond Future	12.15	Call		1,128.07000	1.12807	737,600	14.05	0.00	0	
R2044	On	03/08/2023	Bond Future	12.50	Put		1,909.98000	1.90998	2,533,330	14.63	0.00	0	9,11
R2044	On	03/08/2023	Bond Future	12.15	Put		3,007.72000	3.00772	3,828,310	14.05	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Call		776.53000	0.77653	544,240	13.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.55	Put		6,940.60000	6.94060	7,946,370	13.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Call		788.22000	0.78822	553,080	13.58	0.00	0	
R2044	On	02/11/2023	Bond Future	11.56	Put		6,888.70000	6.88870	7,891,620	13.58	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044	On	02/11/2023	Bond Future	11.57	Call		800.04000	0.80004	562,030	13.58		0.00	0	
R2044	On	02/11/2023	Bond Future	11.57	Put		6,837.02000	6.83702	7,837,070	13.58		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Put		4,795.04000	4.79504	5,556,800	14.38		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Call		2,457.01000	2.45701	1,959,360	14.36		0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,862.94000	4.86294	5,631,220	14.36		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		2,480.55000	2.48055	1,979,650	14.37		0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Put		4,828.77000	4.82877	5,593,800	14.37		0.00	0	
R2044	On	01/02/2024	Bond Future	12.29	Call		2,504.45000	2.50445	2,000,280	14.38		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,611.13000	1.61113	1,269,910	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		8,231.89000	8.23189	9,185,260	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,582.03000	1.58203	1,245,660	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		8,327.75000	8.32775	9,285,970	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,596.53000	1.59653	1,257,750	13.67		0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		8,279.73000	8.27973	9,235,540	13.67		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		6,415.14000	6.41514	7,238,870	13.67		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		2,772.75000	2.77275	2,272,880	13.67		0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		6,379.41000	6.37941	7,200,440	13.67		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		2,729.77000	2.72977	2,235,290	13.66		0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		6,451.31000	6.45131	7,277,730	13.66		0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		2,751.07000	2.75107	2,253,900	13.67		0.00	0	
Total R2044 Option												0.00	0	21,48
Total For R2044												0.00	0	106,98
R2048	On	03/08/2023	Bond Future			12.63487	74.58271	12.41140	75.84551	14.82		0.00	0	240,26
R2048	On	02/11/2023	Bond Future			12.75433	71.76994	12.52215	73.06086	15.51		0.00	0	11,06
R2048	On	01/02/2024	Bond Future			12.87580	73.37703	12.63439	74.69698	14.93		0.00	0	
R2048	On	02/05/2024	Bond Future			12.98985	70.58980	12.73922	71.93966	15.12		0.00	0	13,00
R2048	On	01/08/2024	Bond Future			13.12958	72.07655	12.86898	73.45390	14.22		0.00	0	
Total R2048 Future												0.00	0	264,33
R2048	On	03/08/2023	Bond Future	12.30	Put		2,318.61000	2.31861	3,050,940	14.01		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call		4,935.44000	4.93544	3,960,070	15.69		0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		1,174.61000	1.17461	761,980	13.72		0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		650.05000	0.65005	937,480	15.69		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.10	Put		3,002.54000	3.00254	3,852,710	13.72		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		1,197.03000	1.19703	778,630	13.73		0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		2,964.99000	2.96499	3,809,390	13.73		0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		1,674.00000	1.67400	1,143,530	14.01		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Call		617.48000	0.61748	365,660	13.32		0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put		4,285.52000	4.28552	5,296,500	13.32		0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		1,152.31000	1.15231	745,440	13.71		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	03/08/2023	Bond Future	12.09	Put		3,040.30000	3.04030	3,896,230	13.71	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		7,138.48000	7.13848	8,188,910	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		800.52000	0.80052	557,060	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		7,084.82000	7.08482	8,132,280	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Call		776.77000	0.77677	539,230	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		7,192.36000	7.19236	8,245,740	14.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		788.58000	0.78858	548,090	14.14	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		2,359.91000	2.35991	1,862,550	13.97	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		5,146.93000	5.14693	5,969,520	13.97	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		2,383.35000	2.38335	1,882,590	13.97	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		5,110.88000	5.11088	5,930,070	13.97	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,336.58000	2.33658	1,842,630	13.96	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		5,183.17000	5.18317	6,009,170	13.96	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		9,132.78000	9.13278	10,160,650	14.27	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,465.67000	1.46567	1,141,260	14.26	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		9,080.74000	9.08074	10,106,190	14.26	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,479.61000	1.47961	1,152,750	14.26	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		9,029.12000	9.02912	10,052,120	14.26	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,452.05000	1.45205	1,130,060	14.27	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,002.34000	3.00234	2,459,770	13.39	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		6,187.20000	6.18720	7,021,980	13.39	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,025.49000	3.02549	2,480,060	13.40	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		6,152.17000	6.15217	6,984,090	13.40	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,048.73000	3.04873	2,500,450	13.41	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		6,117.31000	6.11731	6,946,380	13.41	0.00	0	
Total R2048 Option											0.00	0	3,30
Total For R2048											0.00	0	267,63
R209	On	03/08/2023	Bond Future			12.25193	64.10410	12.02359	65.15244	13.49	13,205,444.60	206	12,26
R209	On	02/11/2023	Bond Future			12.36522	62.35454	12.12834	63.42623	13.96	0.00	0	
R209	On	01/02/2024	Bond Future			12.47624	63.75084	12.23055	64.84667	13.45	0.00	0	
R209	On	02/05/2024	Bond Future			12.58915	62.04200	12.33423	63.16258	13.78	0.00	0	
R209	On	01/08/2024	Bond Future			12.73002	63.34905	12.46543	64.49249	12.81	0.00	0	
Total R209 Future											13,205,444.60	206	12,26
R209	On	03/08/2023	Bond Future	10.00	Call		4.74000	0.00474	1,650	12.04	0.00	0	1,80
R209	On	03/08/2023	Bond Future	12.00	Call		1,527.30000	1.52730	1,047,770	13.07	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		1,637.02000	1.63702	2,205,830	13.07	0.00	0	1,71
R209	On	03/08/2023	Bond Future	11.25	Call		315.83000	0.31583	171,240	12.06	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.93	Put		1,800.03000	1.80003	2,403,920	12.96	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		1,385.98000	1.38598	936,520	12.97	0.00	0	

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	03/08/2023	Bond Future	11.94	Put		1,775.99000	1.77599	2,374,870	12.97	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put		6,405.73000	6.40573	7,411,840	12.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		1,409.04000	1.40904	954,550	12.99	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,752.22000	1.75222	2,346,070	12.99	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Put		10,474.99000	10.47499	11,520,240	12.04	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		66.77000	0.06677	30,220	12.05	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		6,660.27000	6.66027	7,672,060	12.05	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		78.30000	0.07830	36,070	12.05	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		4,058.18000	4.05818	4,961,930	12.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		1,363.13000	1.36313	918,680	12.96	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		887.87000	0.88787	624,440	12.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,597.76000	4.59776	5,406,020	12.83	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		860.77000	0.86077	603,470	12.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put		4,669.95000	4.66995	5,484,340	12.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call		874.25000	0.87425	613,900	12.82	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,633.76000	4.63376	5,445,100	12.82	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,087.74000	3.08774	3,667,880	13.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		2,654.53000	2.65453	2,136,000	13.02	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,065.26000	3.06526	3,642,560	13.02	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		2,608.20000	2.60820	2,095,370	12.99	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,110.15000	3.11015	3,693,150	12.99	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		2,631.43000	2.63143	2,115,740	13.01	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,306.40000	1.30640	1,015,460	12.99	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,750.07000	6.75007	7,579,710	12.99	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,318.12000	1.31812	1,025,130	12.98	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,711.89000	6.71189	7,539,480	12.98	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,294.75000	1.29475	1,005,860	12.99	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,788.38000	6.78838	7,620,070	12.99	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		5,264.95000	5.26495	5,991,440	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,179.77000	2.17977	1,760,480	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		5,235.63000	5.23563	5,959,780	12.06	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,197.30000	2.19730	1,775,660	12.07	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		5,206.43000	5.20643	5,928,230	12.07	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,162.32000	2.16232	1,745,370	12.06	0.00	0	
Total R209 Option											0.00	0	19,30
Total For R209											13,205,444.60	206	31,61
R210	On	03/08/2023	Bond Future			226.29132	226.29132	228.30007	228.30007		0.00	0	42
R210	On	02/11/2023	Bond Future			228.09538	228.09538	230.15003	230.15003		0.00	0	
R210	On	01/02/2024	Bond Future			233.25474	233.25474	235.35616	235.35616		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R210	On	02/05/2024			235.29538	235.29538	237.44474	237.44474				0.00	0	
R210	On	01/08/2024			240.31973	240.31973	242.51185	242.51185				0.00	0	
Total R210 Future												0.00	0	42
Total For R210												0.00	0	42
R213	On	03/08/2023			11.56915	80.42860	11.27662	81.67057		9.50		0.00	0	23,4
R213	On	02/11/2023			11.69489	78.63306	11.38830	79.90270		9.96	108,120,457.50		1,375	5,6
R213	On	01/02/2024			11.82421	80.39376	11.50236	81.69200		9.54		0.00	0	
R213	On	02/05/2024			11.94677	78.65575	11.60907	79.98334		9.23		0.00	0	
R213	On	01/08/2024			12.10960	80.31482	11.75479	81.66937		8.87		0.00	0	
Total R213 Future												108,120,457.50	1,375	29,03
R213	On	03/08/2023	11.61	Call			2,264.22000	2.26422	1,516,330	9.65		0.00	0	
R213	On	03/08/2023	11.61	Put			850.81000	0.85081	1,344,890	9.65		0.00	0	
R213	On	03/08/2023	11.62	Call			2,293.20000	2.29320	1,539,880	9.66		0.00	0	
R213	On	03/08/2023	11.62	Put			837.89000	0.83789	1,326,540	9.66		0.00	0	
R213	On	03/08/2023	11.63	Call			2,322.17000	2.32217	1,563,440	9.67		0.00	0	
R213	On	03/08/2023	11.63	Put			825.00000	0.82500	1,308,240	9.67		0.00	0	
R213	On	02/11/2023	11.11	Put			2,752.74000	2.75274	3,536,340	9.65		0.00	0	
R213	On	02/11/2023	11.12	Call			1,595.94000	1.59594	1,105,890	9.65		0.00	0	
R213	On	02/11/2023	11.12	Put			2,728.71000	2.72871	3,508,300	9.65		0.00	0	
R213	On	02/11/2023	11.13	Call			1,614.44000	1.61444	1,120,400	9.66		0.00	0	
R213	On	02/11/2023	11.13	Put			2,704.62000	2.70462	3,480,220	9.66		0.00	0	
R213	On	02/11/2023	11.11	Call			1,577.35000	1.57735	1,091,310	9.65		0.00	0	
R213	On	01/02/2024	11.70	Call			3,023.78000	3.02378	2,337,020	9.50		0.00	0	
R213	On	01/02/2024	11.70	Put			2,223.34000	2.22334	2,834,820	9.50		0.00	0	
R213	On	01/02/2024	11.71	Call			3,047.44000	3.04744	2,357,480	9.51		0.00	0	
R213	On	01/02/2024	11.71	Put			2,206.77000	2.20677	2,815,050	9.51		0.00	0	
R213	On	01/02/2024	11.72	Call			3,071.45000	3.07145	2,378,290	9.52		0.00	0	
R213	On	01/02/2024	11.72	Put			2,190.58000	2.19058	2,795,660	9.52		0.00	0	
R213	On	02/05/2024	10.29	Put			6,351.86000	6.35186	7,406,840	8.68		0.00	0	
R213	On	02/05/2024	10.30	Call			893.18000	0.89318	618,360	8.68		0.00	0	
R213	On	02/05/2024	10.30	Put			6,317.38000	6.31738	7,370,150	8.68		0.00	0	
R213	On	02/05/2024	10.28	Call			876.03000	0.87603	605,570	8.69		0.00	0	
R213	On	02/05/2024	10.28	Put			6,386.67000	6.38667	7,443,800	8.69		0.00	0	
R213	On	02/05/2024	10.29	Call			884.45000	0.88445	611,840	8.68		0.00	0	
R213	On	01/08/2024	10.88	Call			1,617.48000	1.61748	1,196,480	8.30		0.00	0	
R213	On	01/08/2024	10.88	Put			5,086.24000	5.08624	6,019,790	8.30		0.00	0	
R213	On	01/08/2024	10.86	Call			1,593.48000	1.59348	1,177,360	8.31		0.00	0	
R213	On	01/08/2024	10.86	Put			5,143.75000	5.14375	6,082,180	8.31		0.00	0	
R213	On	01/08/2024	10.87	Call			1,605.61000	1.60561	1,187,040	8.31		0.00	0	

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	01/08/2024	Bond Future	10.87	Put			5,115.11000	5.11511	6,051,090	8.31	0.00	0	
Total R213 Option												0.00	0	
Total For R213												108,120,457.50	1,375	29,03
R214	On	03/08/2023	Bond Future			12.53036	60.40060	12.31239	61.41545		14.77	12,140,520.60	201	19,35
R214	On	02/11/2023	Bond Future			12.64461	58.42051	12.41870	59.45799		15.40	0.00	0	
R214	On	01/02/2024	Bond Future			12.76041	59.72869	12.52613	60.78950		14.85	0.00	0	
R214	On	02/05/2024	Bond Future			12.86897	57.77654	12.62634	58.86134		14.98	0.00	0	
R214	On	01/08/2024	Bond Future			13.00224	58.99399	12.75070	60.10091		14.10	0.00	0	
Total R214 Future												12,140,520.60	201	19,35
R214	On	03/08/2023	Bond Future	12.14	Call			1,240.70000	1.24070	842,080	14.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put			2,063.48000	2.06348	2,679,710	14.11	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call			1,262.35000	1.26235	858,940	14.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put			2,036.90000	2.03690	2,648,340	14.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call			1,284.19000	1.28419	875,990	14.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put			2,010.58000	2.01058	2,617,230	14.15	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call			707.71000	0.70771	496,950	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put			5,455.65000	5.45565	6,282,370	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call			718.17000	0.71817	504,890	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put			5,413.52000	5.41352	6,237,720	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call			697.37000	0.69737	489,110	14.03	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put			5,497.96000	5.49796	6,327,180	14.03	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put			3,930.87000	3.93087	4,565,260	14.10	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call			2,133.67000	2.13367	1,704,500	14.11	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put			3,902.85000	3.90285	4,534,490	14.11	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call			2,153.94000	2.15394	1,722,010	14.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put			3,874.99000	3.87499	4,503,870	14.12	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call			2,113.51000	2.11351	1,687,090	14.10	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call			1,284.59000	1.28459	1,006,660	14.09	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put			6,979.65000	6.97965	7,786,520	14.09	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call			1,296.54000	1.29654	1,016,580	14.08	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put			6,939.16000	6.93916	7,744,000	14.08	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call			1,308.37000	1.30837	1,026,380	14.08	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put			6,898.61000	6.89861	7,701,420	14.08	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put			5,079.29000	5.07929	5,751,530	13.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call			2,400.87000	2.40087	1,970,780	13.36	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put			5,137.78000	5.13778	5,814,610	13.36	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call			2,419.69000	2.41969	1,987,290	13.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put			5,108.60000	5.10860	5,783,120	13.37	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call			2,438.32000	2.43832	2,003,640	13.37	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R214 Option										0.00	0	
Total For R214										12,140,520.60	201	19,35
Total for Bond										404,866,845.90	5,100	1,397,84
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 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 R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/08/2023	GOVI			845.63800	845.63800	857.89100	857.89100			0.00	0	83
GOVI	On	02/11/2023	GOVI			864.15700	864.15700	876.67900	876.67900			0.00	0	
GOVI	On	01/02/2024	GOVI			883.50400	883.50400	896.30700	896.30700			0.00	0	
GOVI	On	02/05/2024	GOVI			903.53300	903.53300	916.62600	916.62600			0.00	0	
GOVI	On	01/08/2024	GOVI			922.66300	922.66300	936.02900	936.02900			0.00	0	
Total GOVI Future												0.00	0	83
GOVI	On	03/08/2023	GOVI	837.21	Call			206,810.00000	20.68100	84,280,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.21	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Call			206,710.00000	20.67100	84,180,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.22	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Call			206,610.00000	20.66100	84,080,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			91,210.00000	9.12100	216,430,000		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			91,310.00000	9.13100	216,530,000		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			91,410.00000	9.14100	216,630,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Call			163,070.00000	16.30700	35,040,000		0.00	0	
GOVI	On	01/02/2024	GOVI	880.00	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Call			163,270.00000	16.32700	35,240,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.98	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/02/2024	GOVI	879.99	Call			163,170.00000	16.31700	35,140,000		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			343,640.00000	34.36400	474,570,000		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			343,440.00000	34.34400	474,370,000		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			343,540.00000	34.35400	474,470,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			73,410.00000	7.34100	207,070,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			73,510.00000	7.35100	207,170,000		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			73,610.00000	7.36100	207,270,000		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
AL37	On	03/08/2023	Index Future			862.71900	862.71900	873.04600	873.04600			0.00	0	
AL37	On	02/11/2023	Index Future			881.61100	881.61100	892.16600	892.16600			0.00	0	
AL37	On	01/02/2024	Index Future			901.34900	901.34900	912.14100	912.14100			0.00	0	
AL37	On	02/05/2024	Index Future			921.78200	921.78200	932.81900	932.81900			0.00	0	
AL37	On	01/08/2024	Index Future			941.29900	941.29900	952.56500	952.56500			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			975.80200	975.80200	990.48700	990.48700			0.00	0	
AL7T	On	02/11/2023	Index Future			997.17100	997.17100	1,012.18000	1,012.18000			0.00	0	
AL7T	On	01/02/2024	Index Future			1,019.49600	1,019.49600	1,034.84200	1,034.84200			0.00	0	
AL7T	On	02/05/2024	Index Future			1,042.60800	1,042.60800	1,058.30100	1,058.30100			0.00	0	
AL7T	On	01/08/2024	Index Future			1,064.68200	1,064.68200	1,080.70300	1,080.70300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			858.07900	858.07900	870.45300	870.45300			0.00	0	10
ALBI	On	02/11/2023	Index Future			876.87000	876.87000	889.51700	889.51700			0.00	0	
ALBI	On	01/02/2024	Index Future			896.50200	896.50200	909.43300	909.43300			0.00	0	
ALBI	On	02/05/2024	Index Future			916.82500	916.82500	930.04900	930.04900			0.00	0	
ALBI	On	01/08/2024	Index Future			936.23700	936.23700	949.73600	949.73600			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	03/08/2023	Index Future			324.86300	324.86300	326.08500	326.08500			0.00	0	65
IGOV	On	02/11/2023	Index Future			332.05500	332.05500	333.30500	333.30500			0.00	0	
IGOV	On	01/02/2024	Index Future			339.56600	339.56600	340.84400	340.84400			0.00	0	
IGOV	On	02/05/2024	Index Future			347.33800	347.33800	348.64500	348.64500			0.00	0	
IGOV	On	01/08/2024	Index Future			354.76500	354.76500	356.09900	356.09900			0.00	0	
Total IGOV Future												0.00	0	65
Total For IGOV												0.00	0	65
Total for Index												0.00	0	75
JIBAR f	On	17/05/2023	Jibar Future			8.08300	91.91700	8.09500	91.90500			0.00	0	
JIBAR f	On	21/06/2023	Jibar Future			8.60500	91.39500	8.52500	91.47500			0.00	0	
JIBAR f	On	19/07/2023	Jibar Future			8.71000	91.29000	8.60000	91.40000			0.00	0	
JIBAR f	On	16/08/2023	Jibar Future			8.95000	91.05000	8.81000	91.19000			0.00	0	
JIBAR f	On	20/09/2023	Jibar Future			9.00500	90.99500	8.83500	91.16500			0.00	0	
JIBAR f	On	18/10/2023	Jibar Future			9.06000	90.94000	8.89000	91.11000			0.00	0	
JIBAR f	On	20/12/2023	Jibar Future			9.08000	90.92000	8.90000	91.10000			0.00	0	
JIBAR f	On	20/03/2024	Jibar Future			9.03000	90.97000	8.82000	91.18000			0.00	0	
JIBAR f	On	19/06/2024	Jibar Future			8.95000	91.05000	8.61000	91.39000			0.00	0	

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 18/09/2024 Jibar Future			8.78500	91.21500	8.54500	91.45500				0.00	0	
JIBAR F On 18/12/2024 Jibar Future			8.62000	91.38000	8.40000	91.60000				0.00	0	
JIBAR F On 19/03/2025 Jibar Future			8.63500	91.36500	8.39500	91.60500				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 :										404,866,845.90	5,100	1,399,43
ABCPI3 On 07/12/2023 Spot Bond			4.05000	335.35578	4.05000	335.00384				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.62258				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	101.15105				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.45500	101.68049	10.45500	101.59513				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.51000	87.78027	12.51000	87.69253				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.33113				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	102.07398				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.59862				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.59956				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2024 Spot Bond					0.00000	102.86382				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.13845				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.68648				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.71537				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	102.09392				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.70113				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.79531				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.38916				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.54407				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.58815				0.00	0	5,400,000,00
Total ABFN35 SPOT										0.00	0	5,400,000,00
Total For ABFN35										0.00	0	5,400,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.83521				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.19747				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.88372				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.57372				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.81592				0.00	0	200,000,00
Total ABFN42 SPOT										0.00	0	200,000,00
Total For ABFN42										0.00	0	200,000,00
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.87390				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.88334				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.33134				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	99.88543				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	99.88227				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.34598				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	101.01148				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.88185				0.00	0	100,000,00
Total ABFN51 SPOT										0.00	0	100,000,00
Total For ABFN51										0.00	0	100,000,00
ABFN5 On 30/03/2031 Spot Bond					0.00000	101.04532				0.00	0	
Total ABFN52 SPOT										0.00	0	

Contract 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 ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	100.34017				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	100.19660				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	100.10515				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.33076				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	100.10213				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	100.10467				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	99.75840				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	101.08343				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	100.29295				0.00	0	400,000,00
Total ABFN61 SPOT										0.00	0	400,000,00
Total For ABFN61										0.00	0	400,000,00
ABFN6: On 24/02/2030 Spot Bond					0.00000	100.16759				0.00	0	1,500,000,00
Total ABFN62 SPOT										0.00	0	1,500,000,00
Total For ABFN62										0.00	0	1,500,000,00
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.41497				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.69419				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.32135				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	104.08039				0.00	0	200,000,00
Total ABJ01 SPOT										0.00	0	200,000,00
Total For ABJ01										0.00	0	200,000,00
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.59284				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.01925				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.34255				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.39816				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			8.16000	8.16000	8.16000	160.80572				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	79.27660	100.00000	78.69761				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.89000	3.89000	3.89000	167.81343				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.64000	4.64000	4.64000	216.45177				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.24000	5.24000	5.24000	239.51429				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.37000	9.37000	9.37000	107.65946				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.97000	101.21432	9.97000	101.13408				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.78000	103.34809	9.78000	103.26767				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			9.00500	101.73247	9.00500	101.65951				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.36500	10.36500	10.36500	99.64981				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.18500	97.89060	10.18500	97.81136				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	16.56856	100.00000	16.45939				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.70000	335.96737	3.70000	335.62430				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.24500	12.24500	12.24500	102.49676				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.63314				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.60059				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.54558				0.00	0	
Total ACL217 SPOT										0.00	0	

Contract 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 ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.85478				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.02824				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.21082				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.91009				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.85777				0.00	0	50,000,00
Total AGL03 SPOT										0.00	0	50,000,00
Total For AGL03										0.00	0	50,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.33548				0.00	0	400,000,00
Total AGLG01 SPOT										0.00	0	400,000,00
Total For AGLG01										0.00	0	400,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	106.53666				0.00	65,495,900	9,501,956,70
Total AGRIA1 SPOT										0.00	65,495,900	9,501,956,70
Total For AGRIA1										0.00	65,495,900	9,501,956,70
AGT01 On 10/10/2023 Spot Bond					0.00000	102.47062				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	102.87658				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	105.37677				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.99461				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.64740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.79111				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.80761				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.67000	97.45554	9.67000	97.37930				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.83263				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.91595				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	101.01988				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.74719				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.92400				0.00	0	130,000,00
Total AHF5A2 SPOT										0.00	0	130,000,00
Total For AHF5A2										0.00	0	130,000,00
AHF5A On 21/08/2023 Spot Bond			10.56000	102.23928	10.56000	102.15289				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	99.98969				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	99.92159				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	99.91839				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	99.99579				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.27508				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	99.92672				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	99.92147				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	99.91824				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	99.89572				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	100.02457				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	100.08456				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	99.91983				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	99.92105				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.91660				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract 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 AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	99.91814				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	100.23134				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	99.89326				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.27500	97.92629	11.27500	97.83732				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.67500	87.61524	12.67500	87.52605				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	100.02044				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	100.02288				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.16214				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			6.77000	195.36813	6.77000	195.12112				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	101.35729				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.67169				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.70667				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.31887				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	99.91314				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	102.16358				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.55869				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.31306				0.00	0	500,000,00
Total ASC002 SPOT										0.00	0	500,000,00
Total For ASC002										0.00	0	500,000,00
ASC00 On 20/12/2027 Spot Bond					0.00000	101.52479				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.52452				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	101.16837				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.31315				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.31315				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	101.31315				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC01: On 17/10/2023 Spot Bond					0.00000	100.76989				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	100.73196				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	100.70108				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	100.93761				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.55470				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.49526				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			13.10500	13.10500	13.10500	97.67325				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.25872				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	25,000,000.00
Total ASC024 SPOT										0.00	0	25,000,000.00
Total For ASC024										0.00	0	25,000,000.00
ASN02: On 07/12/2033 Spot Bond			5.59000	254.88884	5.59000	254.58982				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			6.20000	221.37978	6.20000	221.10925				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.51000	208.46835	5.51000	208.22564				0.00	0	
Total ASN154 SPOT										0.00	0	

Contract 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 ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.66500	115.27148	5.66500	115.13526				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	102.39712				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	101.70697				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27: On 20/06/2023 Spot Bond					0.00000	101.47038				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	100.10927				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	99.92063				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	99.92175				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.75688				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.34569				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30: On 20/12/2023 Spot Bond					0.00000	101.53580				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	102.08013				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.12500	5.12500	5.12500	115.56068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.80500	5.80500	5.80500	104.72695				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	101.57468				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.71549				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	100.25462				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	101.18645				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.87500	112.52058	5.87500	112.38568				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	101.55204				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 20/06/2024 Spot Bond					0.00000	101.00438				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN346 On 20/06/2024 Spot Bond					0.00000	101.62740				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN351 On 20/06/2024 Spot Bond					0.00000	101.51129				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	101.51129				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 30/08/2024 Spot Bond					0.00000	102.05964				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.80997				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.60944				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.96308				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.84439				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.64503				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.64503				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.74833				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.57453				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.49494				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.65784				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.84992				0.00	0	
Total ASN419 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN419										0.00	0	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.94926				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44 On 22/06/2023 Spot Bond					0.00000	101.38404				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45 On 23/06/2025 Spot Bond					0.00000	101.41063				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45 On 21/12/2026 Spot Bond					0.00000	101.52881				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.81314				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46 On 17/07/2023 Spot Bond					0.00000	100.81746				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46 On 31/01/2024 Spot Bond			11.02000	11.02000	11.02000	101.70341				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47 On 31/08/2024 Spot Bond			11.71000	11.71000	11.71000	101.39897				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.41135				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47 On 31/07/2023 Spot Bond					0.00000	100.45142				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47 On 17/08/2025 Spot Bond					0.00000	101.99158				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.79842				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN48(On 25/08/2025 Spot Bond					0.00000	139.68656				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.49500	11.49500	11.49500	100.91506				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.95109				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.54233				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.54233				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	101.46271				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50(On 21/12/2026 Spot Bond			11.06500	97.76752	11.06500	97.68077				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50(On 21/12/2026 Spot Bond			10.24500	97.33717	10.24500	97.25704				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.79500	96.39654	10.79500	96.31304				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.79500	96.39654	10.79500	96.31304				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN52: On 31/07/2024 Spot Bond			9.37000	102.46729	9.37000	102.38956				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.32000	103.05841	11.32000	102.96441				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.27000	103.04329	11.27000	102.94970				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.77000	103.01103	10.77000	102.92151				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.77000	103.01103	10.77000	102.92151				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.31932				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.44187				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			11.40500	103.04611	11.40500	102.95167				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.49500	102.51072	11.49500	102.41581				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.35500	102.67771	11.35500	102.58376				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	101.17903				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.68630				0.00	0	
Total ASN568 SPOT										0.00	0	

Contract 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 ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.91650				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.49166				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.84500	101.74017	10.84500	101.65117				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.66356				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	99.70084				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	99.56248				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN61: On 31/01/2030 Spot Bond					0.00000	100.49873				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	101.58374				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	93.70780				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.51149				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.48365				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.45953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN627 On 28/02/2024 Spot Bond					0.00000	102.42784				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN632 On 02/04/2026 Spot Bond					0.00000	101.27328				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN633 On 20/06/2024 Spot Bond					0.00000	101.64164				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN634 On 20/06/2026 Spot Bond					0.00000	101.74870				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN635 On 05/06/2023 Spot Bond					0.00000	102.09217				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN644 On 06/05/2024 Spot Bond					0.00000	100.44650				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN645 On 12/07/2024 Spot Bond					0.00000	101.25976				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN646 On 08/07/2026 Spot Bond					0.00000	101.00746				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN658 On 31/03/2032 Spot Bond					0.00000	101.48724				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN667 On 19/08/2025 Spot Bond					0.00000	99.99969				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN669 On 02/04/2026 Spot Bond					0.00000	102.18330				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN67: On 29/06/2026 Spot Bond					0.00000	101.32744				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.70346				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.74708				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.43371				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.34314				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.34210				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.54147				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.48225				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.54147				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.29554				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.58435				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.59249				0.00	0	
Total ASN702 SPOT										0.00	0	

Contract 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 ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.78531				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN70: On 09/11/2026 Spot Bond					0.00000	100.25862				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	100.37573				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	99.99946				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.50047				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	102.05058				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	101.16506				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.77046				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 05/06/2023 Spot Bond					0.00000	101.99127				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.47176				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.27649				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.49676				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.54365				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.55993				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	93.79513				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.45550				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.48279				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.41193				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			10.49884	10.49884	10.49884	104.28143				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	102.05080				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			11.00000	11.00000	11.00000	102.48377				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.49422				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.45325				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80(On 31/01/2030 Spot Bond					0.00000	100.45371				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80(On 21/12/2026 Spot Bond					0.00000	101.38549				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81(On 06/04/2025 Spot Bond					0.00000	101.27894				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82(On 02/04/2026 Spot Bond					0.00000	101.25586				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.96632				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.36560				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82(On 31/01/2037 Spot Bond					0.00000	87.23554				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	101.00333				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.77934				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82(On 08/04/2025 Spot Bond					0.00000	100.76271				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	101.05032				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83(On 14/04/2027 Spot Bond					0.00000	100.95134				0.00	0	
Total ASN832 SPOT										0.00	0	

Contract 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 ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.95134				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.49438				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.59097				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.73895				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.73518				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.73518				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.67984				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	95.69028				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.48812				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.48583				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.54374				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.57647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	102.27656				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	100.85897				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 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	
ASN860 On 29/10/2025 Spot Bond					0.00000	100.45145				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	97.49870				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	100.30309				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN863 On 09/06/2027 Spot Bond					0.00000	101.82019				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN864 On 09/06/2027 Spot Bond					0.00000	101.82019				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN865 On 09/06/2023 Spot Bond					0.00000	101.61714				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN866 On 14/06/2027 Spot Bond					0.00000	101.68069				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.68069				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 30/09/2027 Spot Bond					0.00000	101.46357				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.44067				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.75536				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.73909				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.89268				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.85565				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.38601				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.76220				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.94500	103.30318	11.94500	103.20391				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	91.33485				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.53165				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.52736				0.00	0	
Total ASN904 SPOT										0.00	0	

Contract 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 ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.32022				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.36387				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.32022				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.27656				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.29839				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.33113				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.29839				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.33113				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	93.65262				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	88.26962				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.67382				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	104.01532				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	101.79612				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93: On 31/01/2030 Spot Bond					0.00000	100.47009				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.69034				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.63011				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	101.57617				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	101.87743				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94: On 20/06/2027 Spot Bond					0.00000	101.53152				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95: On 20/06/2027 Spot Bond					0.00000	101.54374				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	102.27656				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.49649				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.77171				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95: On 20/12/2025 Spot Bond					0.00000	101.58919				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.49494				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.39733				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	115.91420				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.85304				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.52750				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.59077				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.51247				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.62522				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	101.12900				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	79.27001				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	100.11362				0.00	0	
Total ASN982 SPOT										0.00	0	

Contract 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 ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	99.89111				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	100.05064				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	99.93120				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98: On 22/05/2023 Spot Bond					0.00000	99.93120				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	101.68580				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.51756				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	102.01006				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.90337				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.86550				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.72246				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.95500	99.93852	7.95500	99.87521				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.44740				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.61713				0.00	10,100,000,000	16,300,000,000
Total BAW36 SPOT										0.00	10,100,000,000	16,300,000,000
Total For BAW36										0.00	10,100,000,000	16,300,000,000
BAW37 On 12/07/2025 Spot Bond					0.00000	100.94418				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.56916				0.00	1,200,000,000	1,200,000,000
Total BAW38 SPOT										0.00	1,200,000,000	1,200,000,000
Total For BAW38										0.00	1,200,000,000	1,200,000,000
BAWGL On 22/08/2025 Spot Bond					0.00000	100.10650				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.26765				0.00	19,500,000,000	39,000,000,000
Total BAWGL2 SPOT										0.00	19,500,000,000	39,000,000,000
Total For BAWGL2										0.00	19,500,000,000	39,000,000,000
BAYA72 On 31/03/2026 Spot Bond			12.69500	12.69500	12.69500	100.38818				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.07095				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.47310				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.77031				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.72758				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.80908				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA88 On 31/03/2024 Spot Bond					0.00000	103.25241				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.36151				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.78749				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA91 On 30/06/2023 Spot Bond					0.00000	101.62958				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.66208				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.62902				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	102.32095				0.00	0	30,000,00
Total BAYA94 SPOT										0.00	0	30,000,00
Total For BAYA94										0.00	0	30,000,00
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.61595				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.91193				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.72884				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.72785				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.68189				0.00	0	
Total BAYA99 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For BAYA99										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.89280				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.97871				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.92619				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.89321				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	101.88026				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.89280				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.89321				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.95914				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD030: On 18/04/2028 Spot Bond			9.80000	9.80000	9.80000	94.24274				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21: On 05/08/2033 Spot Bond					0.00000	100.39027				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.88090				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.35606				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.43589				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.30588				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.43462				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.48846				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.18478				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.79350				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.19723				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.18623				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.70005				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.76133				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.47098				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID11 On 15/11/2023 Spot Bond			9.46500	100.20090	9.46500	100.12643				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.92292				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.78343				0.00	0	20,000,000,00
Total BID15 SPOT										0.00	0	20,000,000,00
Total For BID15										0.00	0	20,000,000,00
BID16 On 24/06/2025 Spot Bond					0.00000	101.29713				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.32600				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.59358				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.06887				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.21600				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.35900				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	55.54500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	51.39100				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.94483				0.00	0	
Total BNPS01 SPOT										0.00	0	

Contract 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 BNPS01									0.00	0	
BNPS0: On 01/03/2029 Spot Bond					0.00000	101.96639			0.00	3,600,000,000	1,800,000,000
Total BNPS02 SPOT									0.00	3,600,000,000	1,800,000,000
Total For BNPS02									0.00	3,600,000,000	1,800,000,000
BNPS0: On 15/02/2030 Spot Bond					0.00000	101.62688			0.00	0	
Total BNPS03 SPOT									0.00	0	
Total For BNPS03									0.00	0	
BNPS0: On 19/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	130,000,000,000	65,000,000,000	
Total BNPS04 SPOT								10,000,000,000,000.00	130,000,000,000	65,000,000,000	
Total For BNPS04								10,000,000,000,000.00	130,000,000,000	65,000,000,000	
BNPS0: On 19/05/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total BNPS05 SPOT								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For BNPS05								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.06666			0.00	0	
Total BPPF13 SPOT									0.00	0	
Total For BPPF13									0.00	0	
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.31851			0.00	0	
Total BPPF20 SPOT									0.00	0	
Total For BPPF20									0.00	0	
BPPF2: On 16/07/2023 Spot Bond					0.00000	100.93434			0.00	0	
Total BPPF23 SPOT									0.00	0	
Total For BPPF23									0.00	0	
BPPF2: On 12/10/2023 Spot Bond					0.00000	101.01265			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF3: On 03/11/2023 Spot Bond					0.00000	100.39945			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3: On 24/08/2024 Spot Bond					0.00000	99.98543			0.00	0	2,000,000,000
Total BPPF32 SPOT									0.00	0	2,000,000,000
Total For BPPF32									0.00	0	2,000,000,000
BPPF3: On 03/07/2023 Spot Bond					0.00000	101.11387			0.00	0	
Total BPPF35 SPOT									0.00	0	
Total For BPPF35									0.00	0	
BPPF3: On 11/01/2024 Spot Bond					0.00000	100.92637			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF37 On 31/03/2024 Spot Bond					0.00000	101.78180				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF38 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	
BWZJ23 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	
BWZJ24 On 29/03/2024 Spot Bond					0.00000	101.28612				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ25 On 11/02/2025 Spot Bond					0.00000	100.51941				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	101.64884				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.61579				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.78341				0.00	0	200,000,00
Total CBL29 SPOT										0.00	0	200,000,00
Total For CBL29										0.00	0	200,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	100.40782				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	100.03719				0.00	0	100,000,00
Total CBL31 SPOT										0.00	0	100,000,00
Total For CBL31										0.00	0	100,000,00
CCT01 On 23/06/2023 Spot Bond			9.29500	105.42588	9.29500	105.34605				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			9.49500	107.21024	9.49500	107.12830				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.14500	103.67514	10.14500	103.59154				0.00	0	1,000,00
Total CCT03 SPOT										0.00	0	1,000,00
Total For CCT03										0.00	0	1,000,00
CCT04 On 17/07/2027 Spot Bond			11.18500	11.18500	11.18500	101.52525				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.52377				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	99.67004				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.81754				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.85074				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.56698				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	99.68430				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	99.66991				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.62185				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			10.48000	101.83009	10.48000	101.74533				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
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 20/03/2024 Spot Bond			8.70700	105.53801	8.70700	104.07400				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	100.34117				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.47448				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.78500	100.82340	11.78500	100.72933				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	108.97757	6.50000	103.67100				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.22300				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.59000	160.79694	6.59000	160.59496				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.72000	155.40703	8.72000	155.18544				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			10.12500	102.06657	10.12500	101.98443				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.97522				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.09864				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	102.16900				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 15/03/2025 Spot Bond				100.00000	0.00000	101.70661				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 25/11/2024 Spot Bond					0.00000	99.08159				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 21/02/2024 Spot Bond					0.00000	100.31565				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	99.35745				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 20/06/2023 Spot Bond					0.00000	101.61736				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	100.85789				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			11.02500	102.24983	11.02500	102.15894				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	100.74377				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/10/2023 Spot Bond					0.00000	100.30954				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.96379				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	

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 20/12/2023 Spot Bond					0.00000	155.86300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	101.58701				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			10.49500	101.17860	10.49500	101.09287				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			10.54500	100.66981	10.54500	100.58550				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54 On 12/11/2025 Spot Bond			10.63500	99.25981	10.63500	99.17600				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.68500	10.68500	10.68500	320.14739				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	100.11352				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55 On 12/11/2023 Spot Bond					0.00000	100.18885				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55 On 24/11/2024 Spot Bond					0.00000	99.86657				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55 On 17/01/2024 Spot Bond					0.00000	101.02827				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	145.00300				0.00	0	
Total CLN560 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	100.20946				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.99500	98.42053	10.99500	98.41721				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.49500	99.55609	10.49500	99.47311				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	100.42204				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	99.99030				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	101.77816				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 04/06/2023 Spot Bond					0.00000	101.92870				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	100.20202				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.72500	98.68306	10.72500	98.59905				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	100.19442				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	100.20266				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	101.67156				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.71492				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.83678				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.29197				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	100.22505				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.82540				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.84329				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	102.22278				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.66234				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	104.81228				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.52930				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.33069				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

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 05/12/2026 Spot Bond					0.00000	103.36851				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.01000	158.14779	5.01000	126.39906				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	100.11002				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.39663				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	99.86793				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.96500	9.96500	9.96500	98.77078				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	101.24839				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.71522				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.52930				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	101.52930				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	101.44000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			9.55000	9.55000	9.55000	101.55958				0.00	0	
Total CLN603 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.34185				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.69945				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.28796				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.88630				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	99.92175				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	100.65208				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.54047				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.87129				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	102.15035				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	95.94100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.77047				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	102.02951				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.53333				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.86805				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 19/08/2025 Spot Bond					0.00000	99.99965				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	99.00679				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.56500	59.64714	13.56500	78.22575				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	100.13862				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			11.19500	99.09631	11.19500	99.00689				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	99.99965				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN632 On 21/11/2024 Spot Bond					0.00000	100.10366				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	101.19623				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	100.25152				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	101.93337				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	99.92382				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	99.99965				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	101.16344				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	99.99957				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.82430				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	99.92358				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	101.51130				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	100.55010				0.00	0	
Total CLN646 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.51293				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	100.09794				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	102.03639				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	99.99965				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	99.99965				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	97.41400				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.73933				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.48524				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.93102				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	101.63100				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	124.38100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	150.15300				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	104.46095				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	99.99946				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	102.56003				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	99.99955				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			5.57848	163.44265	5.57848	132.66945				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			5.57848	163.44265	5.57848	132.67031				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	99.99953				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	99.99947				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.48000				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68 On 19/08/2025 Spot Bond					0.00000	101.52823				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68 On 07/12/2023 Spot Bond					0.00000	101.78176				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.43925				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68 On 21/06/2023 Spot Bond					0.00000	101.46447				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68 On 12/02/2025 Spot Bond					0.00000	100.33270				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68 On 21/12/2026 Spot Bond					0.00000	101.63739				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68 On 21/06/2025 Spot Bond					0.00000	101.63716				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	103.59360				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.29801				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/06/2023 Spot Bond					0.00000	101.50386				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	100.06189				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.91812				0.00	0	
Total CLN697 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.43830				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.72361				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.46037				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.42803				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	87.46807				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	99.99943				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.23677				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.48143				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.84663				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	84.08562				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.54951				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	100.17492				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.48772				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.48772				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.48772				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	82.90080				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.57895				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	81.91339				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	82.23089				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.86505				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	82.93011				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.41059				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.41059				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN726 On 21/06/2025 Spot Bond					0.00000	101.41059				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.42633				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.42633				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	101.42633				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	85.38794				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	86.40799				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	87.03509				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	101.50358				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	101.59720				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	96.22348				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.68524				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.97257				0.00	0	
Total CLN738 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN738										0.00	0	
CLN738 On 20/06/2026 Spot Bond					0.00000	114.34400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	95.00531				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	99.99967				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.53885				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.55912				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.92700				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.71598				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	102.34701				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.50380				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.48965				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	99.27334				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.80932				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75 On 01/10/2026 Spot Bond					0.00000	101.19239				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75 On 31/07/2024 Spot Bond					0.00000	100.12411				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	102.19154				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN75 On 31/01/2030 Spot Bond					0.00000	98.84499				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	100.99732				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN76 On 20/06/2026 Spot Bond					0.00000	100.94800				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN76 On 22/04/2026 Spot Bond					0.00000	100.53589				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN76 On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76 On 12/02/2025 Spot Bond					0.00000	100.28217				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN764 On 21/07/2027 Spot Bond					0.00000	100.68190				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	94.72701				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	102.19154				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	101.54504				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	102.76050				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	83.70535				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	88.76101				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	101.02714				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.50186				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.70000	5.70000	5.70000	106.86480				0.00	0	
Total CLN775 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	102.16738				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	102.47298				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.44642				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.44870				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	102.58385				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.46008				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.46508				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.46357				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.46357				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	112.45404				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.28671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79(On 31/01/2025 Spot Bond					0.00000	100.49211				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	99.92200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.49211				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.26023				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.49211				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	101.46364				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.49211				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	100.49227				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	100.49407				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.49407				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	102.28740				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN802 On 31/01/2025 Spot Bond					0.00000	88.11682				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	102.57779				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.45006				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN806 On 31/01/2027 Spot Bond					0.00000	100.49645				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	102.29846				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	100.46463				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.80000	94.31668	9.80000	94.24274				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.42476				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	
CLN815 On 31/01/2025 Spot Bond					0.00000	100.49211				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	100.49234				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	100.49645				0.00	0	
Total CLN817 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.44642				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.49211				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.49234				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.46366				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	100.49234				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.49234				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.49195				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.49234				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	89.08853				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.49211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83(On 31/07/2026 Spot Bond					0.00000	100.10557				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83(On 31/05/2025 Spot Bond					0.00000	101.89873				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83(On 31/07/2027 Spot Bond					0.00000	100.49195				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83(On 31/01/2030 Spot Bond			9.97500	9.97500	9.97500	98.91926				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83(On 31/08/2025 Spot Bond					0.00000	102.27642				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83(On 31/08/2026 Spot Bond					0.00000	102.27656				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83(On 31/08/2027 Spot Bond					0.00000	102.27656				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83(On 31/08/2029 Spot Bond					0.00000	102.27645				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83(On 31/03/2027 Spot Bond					0.00000	101.46364				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83(On 20/06/2027 Spot Bond					0.00000	101.53234				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	98.26200				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN842 On 20/07/2026 Spot Bond					0.00000	97.70800				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN843 On 20/07/2026 Spot Bond					0.00000	99.07000				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN844 On 07/09/2026 Spot Bond					0.00000	101.84129				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN847 On 31/03/2025 Spot Bond					0.00000	101.46366				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN848 On 31/03/2027 Spot Bond					0.00000	101.46364				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN849 On 31/03/2029 Spot Bond					0.00000	101.46324				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN850 On 31/07/2025 Spot Bond					0.00000	100.52195				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN851 On 27/09/2028 Spot Bond					0.00000	101.66364				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN852 On 20/07/2027 Spot Bond					0.00000	101.54374				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN853 On 20/06/2027 Spot Bond					0.00000	101.61214				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.71469				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN855 On 20/07/2027 Spot Bond					0.00000	101.74723				0.00	0	
Total CLN855 SPOT										0.00	0	

Contract 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 CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.63001				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.51076				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	84.96242				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.49234				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.62516				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.52745				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.82597				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	112.09000				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN864 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	99.31200				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN865 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.72100				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.53984				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.18351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.43747				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.44189				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.43961				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	84.52069				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN872 On 31/08/2025 Spot Bond					0.00000	102.27642				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.56817				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.59978				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.59978				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	100.43640				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.24839				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.24216				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN887 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.88025				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.43504				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.65736				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.46043				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.46043				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.28309				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.43084				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.85000	5.85000	5.85000	125.49155				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	105.18971				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.70662				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	101.62197				0.00	0	
Total CLN892 SPOT										0.00	0	

Contract 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 CLN892										0.00	0	
CLN89: On 31/07/2025 Spot Bond					0.00000	100.49234				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89: On 20/12/2025 Spot Bond					0.00000	101.57943				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89: On 31/08/2025 Spot Bond					0.00000	102.27642				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89: On 30/09/2027 Spot Bond					0.00000	101.46357				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89: On 02/04/2026 Spot Bond					0.00000	101.19235				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89: On 31/08/2025 Spot Bond					0.00000	104.48000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN89: On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.92483				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90: On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.43581				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90: On 20/12/2027 Spot Bond			11.99500	11.99500	11.99500	105.32298				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90: On 20/12/2027 Spot Bond					0.00000	102.11900				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90: On 20/12/2027 Spot Bond			11.58000	11.58000	11.58000	100.47936				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90: On 15/09/2029 Spot Bond					0.00000	101.90935				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.81225				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.69523				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	102.12603				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.48400				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	105.20600				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.70678				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	100.42183				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.49180				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.69035				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	99.07400				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	101.97468				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN916 On 20/12/2027 Spot Bond					0.00000	100.85200				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	102.11954				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.53727				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.08087				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	102.08087				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.88771				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	101.88771				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	102.00481				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.88363				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.80417				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.82044				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	101.81230				0.00	0	
Total CLN927 SPOT										0.00	0	

Contract 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 CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.49180				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	96.92770				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.55636				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.99000	12.99000	12.99000	102.12356				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	102.03594				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	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.23843				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	101.68572				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	101.62422				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.92977				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN943 On 31/03/2031 Spot Bond					0.00000	101.10767				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN944 On 31/03/2028 Spot Bond					0.00000	100.72222				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.90830				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.74127				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN947 On 20/06/2028 Spot Bond					0.00000	100.73894				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN948 On 20/06/2030 Spot Bond					0.00000	100.54897				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.48111				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN950 On 20/06/2028 Spot Bond					0.00000	100.30105				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJ05 On 05/06/2023 Spot Bond			11.09500	105.65288	11.09500	105.55703				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.78500	103.89524	11.78500	103.79724				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.90500	102.91743	11.90500	102.81938				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.55500	89.65633	13.55500	89.55999				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.14500	94.45363	12.14500	94.36189				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.95093				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.89500	10.89500	10.89500	99.35438				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.69289				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.18539				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.67441				0.00	0	250,000,00
Total DSY06 SPOT										0.00	0	250,000,00
Total For DSY06										0.00	0	250,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	99.92298				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.19063				0.00	0	
Total DTF001 SPOT										0.00	0	

Contract 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 DTF001										0.00	0	
DTF001 On 28/06/2025 Spot Bond					0.00000	101.46988				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF002 On 14/09/2023 Spot Bond					0.00000	101.49397				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF003 On 14/09/2025 Spot Bond					0.00000	101.52258				0.00	7,500,000,000	15,000,000,000
Total DTF004 SPOT										0.00	7,500,000,000	15,000,000,000
Total For DTF004										0.00	7,500,000,000	15,000,000,000
DV24 On 18/02/2024 Spot Bond			9.89500	102.31672	9.89500	102.23486				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.46078	9.69000	102.38047				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.46078	9.69000	102.38047				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			11.09500	97.81836	11.09500	97.73087				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.27500	97.68949	11.27500	97.60073				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	102.56367	10.10000	102.47995				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.56367	10.10000	102.47995				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	101.16643				0.00	50,000,000,000	50,000,000,000
Total DVF24 SPOT										0.00	50,000,000,000	50,000,000,000
Total For DVF24										0.00	50,000,000,000	50,000,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	101.34359				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	101.03120				0.00	0	
Total DVF26 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.27800				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.62598				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.96078				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	102.06478				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.23850				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.31061				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.66339				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	100.23235				0.00	6,000,000,000	3,000,000,00
Total DVFB30 SPOT										0.00	6,000,000,000	3,000,000,00
Total For DVFB30										0.00	6,000,000,000	3,000,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.33298				0.00	500,000,000	500,000,00
Total DVFB31 SPOT										0.00	500,000,000	500,000,00
Total For DVFB31										0.00	500,000,000	500,000,00
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.35230				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.18627				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.85000	117.52463	5.85000	117.38490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.86500	100.59708	5.86500	100.47656				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	151.22589	2.25000	151.08908				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.82500	158.00918	4.82500	157.83418				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.85000	142.57605	4.85000	142.41784				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.86000	138.31459	4.86000	138.16012				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.67000	121.46391	5.67000	121.32064				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.73500	104.48092	5.73500	104.35685				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	151.22589	2.25000	151.08908				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	202.78424				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	199.49200				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	186.86366				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN006 On 09/06/2025 Spot Bond					0.00000	155.48773				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	154.44593				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	150.26291				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	139.71555				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	134.43332				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	136.55522				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	113.16771				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	107.70908				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	122.79075				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.20500	99.46429	11.20500	99.37592				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.32500	13.32500	13.32500	91.05486				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.37500	13.37500	13.37500	94.39969				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.29500	11.29500	11.29500	103.03913				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.29500	11.29500	11.29500	102.29232				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.17000	13.17000	13.17000	97.90306				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.24000	12.24000	12.24000	100.25826				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.67000	15.67000	15.67000	93.58547				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.92826				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.79169				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.94616				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	102.02921				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	100.39063				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.86118				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	102.09455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	101.67008				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	100.21766				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.20817				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC52 On 14/03/2024 Spot Bond					0.00000	101.52928				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.43540				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	101.50724				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT004 On 10/09/2023 Spot Bond					0.00000	102.16109				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT005 On 30/10/2023 Spot Bond					0.00000	100.44001				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT006 On 22/06/2024 Spot Bond					0.00000	101.41527				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT007 On 08/10/2024 Spot Bond					0.00000	100.99199				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT008 On 12/11/2024 Spot Bond					0.00000	100.53559				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01' On 11/11/2023 Spot Bond					0.00000	100.18563				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01' On 11/11/2025 Spot Bond					0.00000	100.19379				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01' On 11/11/2027 Spot Bond					0.00000	100.69707				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B' On 17/05/2025 Spot Bond					0.00000	100.05117				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B' On 17/05/2027 Spot Bond					0.00000	100.05291				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	100.05194				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	100.05369				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2' On 17/08/2023 Spot Bond					0.00000	100.05226				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2' On 17/05/2025 Spot Bond					0.00000	100.08594				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3' On 17/05/2027 Spot Bond					0.00000	100.05186				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	100.05269				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1' On 17/02/2028 Spot Bond					0.00000	100.05371				0.00	0	
Total ERSB10 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	100.05448			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			10.09500	95.58864	10.09500	95.51150		1,153,785,816,000.00	114,292,800	5,839,550,10	
Total ES26 SPOT								1,153,785,816,000.00	114,292,800	5,839,550,10	
Total For ES26								1,153,785,816,000.00	114,292,800	5,839,550,10	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.05744	7.85000	100.99368		0.00	0		
Total ES26/R186 SPOT								0.00	0		
Total For ES26/R186								0.00	0		
ES33 On 15/09/2033 Spot Bond			12.90000	71.02679	12.67500	71.95094		1,340,668,620,000.00	103,927,800	4,469,268,60	
Total ES33 SPOT								1,340,668,620,000.00	103,927,800	4,469,268,60	
Total For ES33								1,340,668,620,000.00	103,927,800	4,469,268,60	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.36981	7.50000	101.30899		0.00	0		
Total ES33/R209 SPOT								0.00	0		
Total For ES33/R209								0.00	0		
ES42 On 25/04/2042 Spot Bond			13.28000	67.77382	13.06500	68.78287		856,536,096,000.00	64,498,200	42,153,70	
Total ES42 SPOT								856,536,096,000.00	64,498,200	42,153,70	
Total For ES42								856,536,096,000.00	64,498,200	42,153,70	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.61598	8.50000	100.54735		0.00	0		
Total ES42/R214 SPOT								0.00	0		
Total For ES42/R214								0.00	0		
ETK001 On 03/06/2032 Spot Bond			12.16000	12.16000	12.16000	100.98974		0.00	0		
Total ETK001 SPOT								0.00	0		
Total For ETK001								0.00	0		
ETK002 On 03/06/2037 Spot Bond			14.94000	14.94000	14.94000	95.17730		0.00	0		
Total ETK002 SPOT								0.00	0		
Total For ETK002								0.00	0		
EXX05 On 13/06/2024 Spot Bond					0.00000	102.44886		0.00	0		
Total EXX05 SPOT								0.00	0		
Total For EXX05								0.00	0		
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.10862		0.00	0		
Total FIFB17 SPOT								0.00	0		
Total For FIFB17								0.00	0		
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.44001		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.33147				0.00	0	300,000,00
Total FIFB19 SPOT										0.00	0	300,000,00
Total For FIFB19										0.00	0	300,000,00
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.92286				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.46982				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	100.10375				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.73084				0.00	700,000,000	1,200,000,00
Total FIFG03 SPOT										0.00	700,000,000	1,200,000,00
Total For FIFG03										0.00	700,000,000	1,200,000,00
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.91946				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	99.91869				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	101.56562				0.00	4,704,000,000	2,682,000,00
Total FRB24 SPOT										0.00	4,704,000,000	2,682,000,00
Total For FRB24										0.00	4,704,000,000	2,682,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.79555				0.00	3,000,000,000	3,000,000,00
Total FRB25 SPOT										0.00	3,000,000,000	3,000,000,00
Total For FRB25										0.00	3,000,000,000	3,000,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.79295				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB27 On 03/06/2026 Spot Bond			9.87500	105.56006	9.87500	105.47622				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	106.18807				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.73498				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.79500	96.65403	9.79500	96.57830				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	100.63098				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.29380				0.00	0	200,000,00
Total FRB32 SPOT										0.00	0	200,000,00
Total For FRB32										0.00	0	200,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	101.34156				0.00	0	350,000,00
Total FRB33 SPOT										0.00	0	350,000,00
Total For FRB33										0.00	0	350,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	103.58776				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.53750				0.00	0	200,000,00
Total FRB35 SPOT										0.00	0	200,000,00
Total For FRB35										0.00	0	200,000,00
FRBI23 On 07/12/2023 Spot Bond			3.67000	336.01991	3.67000	335.67758				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.34000	4.34000	4.34000	166.58120				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.67000	216.39940	4.67000	216.16195				0.00	0	
Total FRBI28 SPOT										0.00	0	

Contract 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 FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.07000	5.07000	5.07000	115.90412				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.69000	5.69000	5.69000	230.66541				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.83500	95.03202	5.83500	94.91891				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.80500	95.96422	5.80500	95.84974				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.83919	9.83919	9.83919	87.23815				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.85464	9.85464	9.85464	86.25988				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.19000	5.19000	5.19000	164.28588				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	97.91399				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC256 On 17/07/2027 Spot Bond					0.00000	102.05332				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC267 On 06/08/2023 Spot Bond					0.00000	100.50847				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC267 On 20/12/2023 Spot Bond					0.00000	101.49673				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC280: On 11/11/2024 Spot Bond					0.00000	100.24454				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC284: On 14/05/2024 Spot Bond					0.00000	100.11079				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296: On 14/05/2024 Spot Bond					0.00000	100.11186				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297: On 20/06/2024 Spot Bond					0.00000	101.98595				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299: On 11/11/2024 Spot Bond					0.00000	101.28415				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302: On 31/05/2024 Spot Bond					0.00000	102.32044				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303: On 06/11/2023 Spot Bond					0.00000	100.53128				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305: On 31/05/2024 Spot Bond					0.00000	102.88077				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308: On 20/06/2024 Spot Bond					0.00000	101.48684				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309: On 20/12/2024 Spot Bond					0.00000	101.62202				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310: On 20/06/2024 Spot Bond					0.00000	101.72306				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC311 On 13/10/2026 Spot Bond					0.00000	97.23653				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC316 On 15/09/2033 Spot Bond					0.00000	101.73827				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC317 On 31/07/2034 Spot Bond					0.00000	100.56147				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC318 On 20/12/2024 Spot Bond					0.00000	101.60899				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC319 On 20/12/2026 Spot Bond					0.00000	97.12923				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC320 On 20/12/2024 Spot Bond					0.00000	101.82058				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC324 On 20/06/2026 Spot Bond					0.00000	101.63318				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC325 On 02/04/2024 Spot Bond					0.00000	101.19859				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC329 On 06/11/2023 Spot Bond					0.00000	100.26953				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC330 On 31/05/2024 Spot Bond					0.00000	102.38285				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC339 On 07/12/2023 Spot Bond					0.00000	101.90513				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC340 On 20/02/2024 Spot Bond					0.00000	100.09089				0.00	0	
Total FRC340 SPOT										0.00	0	

Contract 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 FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.93118				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 21/12/2027 Spot Bond					0.00000	101.47212				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.48351				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	102.04656				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.67000				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	100.59521				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.57324				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	102.16761				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.64200				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/07/2023 Spot Bond					0.00000	100.61315				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35: On 31/01/2024 Spot Bond					0.00000	100.61640				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.62026				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.63426				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC361 On 31/01/2024 Spot Bond					0.00000	100.56944				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC362 On 31/03/2024 Spot Bond					0.00000	101.30508				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC363 On 01/08/2026 Spot Bond					0.00000	100.35465				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC364 On 28/02/2024 Spot Bond					0.00000	102.66460				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC365 On 31/08/2024 Spot Bond					0.00000	103.00511				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC366 On 20/06/2026 Spot Bond					0.00000	90.43916				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC368 On 31/05/2024 Spot Bond					0.00000	102.26803				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC370 On 20/06/2026 Spot Bond					0.00000	89.31587				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC371 On 20/06/2026 Spot Bond					0.00000	89.45878				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37 On 20/06/2026 Spot Bond					0.00000	90.77357				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	87.76669				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	87.62378				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	101.52252				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	101.66511				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	98.14538				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.10306				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	100.10306				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.01114				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	100.01114				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38 On 07/12/2023 Spot Bond					0.00000	102.01778				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC38 On 30/04/2027 Spot Bond					0.00000	100.60776				0.00	0	
Total FRC389 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRC389										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	100.22263				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	101.49210				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	100.60773				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.75104				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond			9.59500	9.59500	9.59500	100.31534				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.78720				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.83199				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.73036				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond			12.64000	12.64000	12.64000	97.31343				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	99.35571				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	90.02752				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond			18.99500	18.99500	18.99500	86.66219				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404: On 19/01/2027 Spot Bond			11.64000	11.64000	11.64000	102.06848				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405: On 06/07/2027 Spot Bond					0.00000	101.35102				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406: On 13/10/2026 Spot Bond					0.00000	101.06357				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407: On 23/09/2025 Spot Bond					0.00000	98.85521				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408: On 23/09/2025 Spot Bond			14.59500	14.59500	14.59500	95.04468				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409: On 30/04/2027 Spot Bond					0.00000	100.60776				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410: On 31/05/2027 Spot Bond					0.00000	102.47203				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412: On 30/04/2029 Spot Bond					0.00000	100.66727				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413: On 31/05/2027 Spot Bond					0.00000	102.38592				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414: On 31/05/2025 Spot Bond					0.00000	102.38614				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415: On 20/06/2027 Spot Bond					0.00000	101.24859				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41(On 31/05/2027 Spot Bond					0.00000	102.46340				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	100.66294				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.66364				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.69229				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	101.69229				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42(On 31/08/2025 Spot Bond					0.00000	102.32066				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42(On 31/07/2025 Spot Bond					0.00000	100.60767				0.00	0	
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC42(On 30/09/2027 Spot Bond					0.00000	101.46363				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42(On 30/09/2026 Spot Bond					0.00000	101.52985				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42(On 20/06/2027 Spot Bond					0.00000	101.69679				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC42(On 31/10/2027 Spot Bond					0.00000	100.53148				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	100.51936				0.00	0	
Total FRC430 SPOT										0.00	0	

Contract 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 FRC430										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.27665				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.60769				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.27665				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.38581				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	99.92331				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.68214				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/01/2030 Spot Bond			10.22000	10.22000	10.22000	101.90450				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.88655				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.91054				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.29848				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.29848				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.73917				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.63465				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.56295				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	102.27665				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	101.88334				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	102.27665				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	102.29848				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	101.75534				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	101.28527				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	100.56295				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	100.55732				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
FRC453 On 20/06/2028 Spot Bond					0.00000	101.55189				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45: On 21/01/2030 Spot Bond					0.00000	100.77563				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.93271				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	100.01669				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.66582				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	100.64970				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46: On 30/04/2025 Spot Bond					0.00000	100.64671				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.60777				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	100.87987				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.40295				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	100.28508				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	

Contract 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 FRC466									0.00	0	
FRC46 On 20/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	13,000,000,000	13,000,000,000
Total FRC467 SPOT									10,000,000,000,000.00	13,000,000,000	13,000,000,000
Total For FRC467									10,000,000,000,000.00	13,000,000,000	13,000,000,000
FRI33 On 28/02/2033 Spot Bond			5.30000	109.45554	5.30000	109.33018			0.00	0	
Total FRI33 SPOT									0.00	0	
Total For FRI33									0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.61500	115.93829	5.61500	115.80174			0.00	0	
Total FRI38 SPOT									0.00	0	
Total For FRI38									0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.66758			0.00	0	
Total FRJ23 SPOT									0.00	0	
Total For FRJ23									0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.48351			0.00	0	
Total FRJ24 SPOT									0.00	0	
Total For FRJ24									0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.33234			0.00	0	
Total FRJ25 SPOT									0.00	0	
Total For FRJ25									0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.58169			0.00	0	
Total FRJ26 SPOT									0.00	0	
Total For FRJ26									0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.20033			0.00	0	
Total FRJ27 SPOT									0.00	0	
Total For FRJ27									0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.94837			0.00	0	100,000,000
Total FRJ27S SPOT									0.00	0	100,000,000
Total For FRJ27S									0.00	0	100,000,000
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.93848			0.00	0	100,000,000
Total FRJ28 SPOT									0.00	0	100,000,000
Total For FRJ28									0.00	0	100,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.62113			0.00	0	
Total FRJ29 SPOT									0.00	0	
Total For FRJ29									0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.69015			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.55061				0.00	0	120,000,00
Total FRJ30 SPOT										0.00	0	120,000,00
Total For FRJ30										0.00	0	120,000,00
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.26774				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.37065				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.07800	5.07800	5.07800	103.88859				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.69500	5.69500	5.69500	114.73756				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.46226				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.72500	114.47738	5.72500	114.34152				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.57000	233.25931	5.57000	232.98601				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			6.04500	110.35115	6.04500	110.21737				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.57000	5.57000	5.57000	232.98601				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			5.09000	164.74080	5.09000	164.55377				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS115 On 31/01/2038 Spot Bond			3.70500	116.91431	3.70500	116.79468				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.66500	115.27148	5.66500	115.13526				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.69000	230.93822	5.69000	230.66541				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.69000	230.93822	5.69000	230.66541				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.27000	166.95059	4.27000	166.77211				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.77000	229.40630	5.77000	229.13384				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.86500	112.64978	5.86500	112.51482				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.00000	213.24288	5.00000	213.00326				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.61500	103.43571	6.61500	103.30558				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.21000	211.26180	5.21000	211.02086				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.27000	210.69968	5.27000	210.45839				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.28000	219.92427	6.28000	219.65413				0.00	0	
Total FRS132 SPOT										0.00	0	

Contract 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 FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.56500	104.02097	6.56500	103.89052				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.86500	5.86500	5.86500	112.51482				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.65500	113.48776	5.65500	115.26819				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.08000	212.48566	5.08000	212.24555				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.05000	224.14049	6.05000	223.86927				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.21000	211.26180	5.21000	211.02086				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.21000	211.26180	5.21000	211.02086				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.61100	216.96939	4.61100	216.73234				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.04000	164.87444	5.04000	164.68792				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.56000	208.00693	5.56000	207.76391				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.60000	207.63864	5.60000	207.39539				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.01000	164.95470	5.01000	164.76847				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.07500	212.53291	5.07500	212.29281				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.61000	5.61000	5.61000	207.30337				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.88038				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 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	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.55858				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS180 On 27/09/2025 Spot Bond					0.00000	101.39828				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	194.75561				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	156.69409				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	224.11731				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	219.90493				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.33247				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	100.36058				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	100.18986				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	102.07264				0.00	0	906,200,00
Total FRS201 SPOT										0.00	0	906,200,00
Total For FRS201										0.00	0	906,200,00
FRS20(On 14/10/2025 Spot Bond					0.00000	100.93715				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	100.02489				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	101.79367				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS224										0.00	0	
FRS22: On 21/12/2027 Spot Bond					0.00000	101.47212				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22: On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22: On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23: On 14/08/2027 Spot Bond					0.00000	100.11316				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23: On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23: On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23: On 13/10/2023 Spot Bond					0.00000	100.65353				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.15740				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	72.26440				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.50006				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	114.54768				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	101.08362				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	101.23855				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.87181				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	136.11840				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS258 On 25/03/2024 Spot Bond					0.00000	101.76680				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS260 On 28/02/2031 Spot Bond					0.00000	102.36928				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS261 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26 On 31/03/2032 Spot Bond					0.00000	101.44763				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	139.19702				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26 On 31/03/2031 Spot Bond					0.00000	101.45433				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27 On 31/03/2032 Spot Bond					0.00000	101.44895				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27 On 30/09/2024 Spot Bond					0.00000	101.67939				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27 On 21/09/2024 Spot Bond					0.00000	101.83105				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.25421				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28 On 30/09/2024 Spot Bond					0.00000	101.50338				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.04500	11.04500	11.04500	94.15798				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			11.04500	11.04500	11.04500	94.15798				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.62846				0.00	0	
Total FRS286 SPOT										0.00	0	

Contract 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 FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.74636				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			12.14900	12.14900	12.14900	90.45183				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	95.87003				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond			10.10000	10.10000	10.10000	99.68081				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			10.01200	10.01200	10.01200	99.64661				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	117.34848				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	100.01609				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS302 On 31/01/2030 Spot Bond			10.35000	10.35000	10.35000	99.77778				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS303 On 31/01/2030 Spot Bond			10.18400	10.18400	10.18400	99.71596				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS304 On 06/07/2023 Spot Bond					0.00000	101.16551				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS305 On 30/04/2026 Spot Bond					0.00000	100.60777				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 31/07/2023 Spot Bond					0.00000	99.85938				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS308 On 13/07/2027 Spot Bond					0.00000	110.45221				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			10.29500	10.29500	10.29500	101.70906				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	101.59037				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	100.90915				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.49501				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.75213				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS316 On 31/12/2027 Spot Bond					0.00000	101.46353				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	98.16147				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			5.00500	5.00500	5.00500	99.60423				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	92.27643				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	91.89939				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	64.59963				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.31000	3.31000	3.31000	336.31829				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.69000	337.74461	2.69000	337.42736				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.05000	3.05000	3.05000	336.78252				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.38251				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.56500	105.45738	5.56500	105.33360				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.06000	65.62212	5.06000	111.76998				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For FRS81									0.00	0	80,000,000
FRS85 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	167.07266			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.44000	4.44000	4.44000	166.30900			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			4.11000	4.11000	4.11000	334.89770			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.57500	106.46029	9.57500	106.37826			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.64500	103.29989	9.64500	103.21927			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.99000	99.93036	9.99000	99.85054		144,815,040,000.00		14,496,000	8,350,300
Total FRX26 SPOT								144,815,040,000.00		14,496,000	8,350,300
Total For FRX26								144,815,040,000.00		14,496,000	8,350,300
FRX27 On 07/03/2027 Spot Bond			10.22500	101.96589	10.22500	101.88303			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			10.43500	101.97691	10.43500	101.89098			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.94000	97.41351	10.94000	97.32755			0.00	0	
Total FRX30 SPOT									0.00	0	
Total For FRX30									0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.12500	94.03386	11.12500	93.94952		176,767,350,000.00		15,889,200	10,673,683,300
Total FRX31 SPOT								176,767,350,000.00		15,889,200	10,673,683,300
Total For FRX31								176,767,350,000.00		15,889,200	10,673,683,300
FRX32 On 31/03/2032 Spot Bond			11.34000	96.95614	11.34000	96.86852			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.70500	66.27377	12.70500	66.20688			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	99.98304				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.92656				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.92852				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.16317				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.92674				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.70695				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.71867				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.77510				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	102.20076				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.97621				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.04707				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.53407				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.67000	119.99506	4.67000	119.86314				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.56889				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.60400	101.13652	9.60400	101.05973				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.34656				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.30500	102.49852	8.30500	102.43019				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.42651				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.39986				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.70634				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.22195				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.75946				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.30936				0.00	0	
Total GRT30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	99.75306				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	101.10286				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.40128				0.00	0	500,000,00
Total GRT33 SPOT										0.00	0	500,000,00
Total For GRT33										0.00	0	500,000,00
GRT34 On 18/04/2029 Spot Bond					0.00000	101.56801				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.33485				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	101.27537				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	100.42753				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.34308				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.45180				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.53702				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.98760				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.91528				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.83911				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.30141				0.00	0	100,000,00
Total GRT50 SPOT										0.00	0	100,000,00
Total For GRT50										0.00	0	100,000,00
GRT51 On 14/12/2029 Spot Bond					0.00000	101.63212				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.70382				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.25156				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	102.03452				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.24410				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.92500	9.92500	9.92500	100.75875				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	99.92489				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.67185				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	101.11719				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H121T3 On 30/06/2023 Spot Bond					0.00000	101.07970				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.04497				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.09312				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.46364				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	101.21876				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.80356				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.46401				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.25080				0.00	0	679,600,00
Total HILB09 SPOT										0.00	0	679,600,00
Total For HILB09										0.00	0	679,600,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.69674				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	102.09616				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.77027				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.50012				0.00	0	350,000,00
Total HILB15 SPOT										0.00	0	350,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For HILB15										0.00	0	350,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	100.38570				0.00	0	1,500,000,00
Total HILB16 SPOT										0.00	0	1,500,000,00
Total For HILB16										0.00	0	1,500,000,00
HILB17 On 05/04/2026 Spot Bond					0.00000	101.12508				0.00	0	200,000,00
Total HILB17 SPOT										0.00	0	200,000,00
Total For HILB17										0.00	0	200,000,00
HILB18 On 05/04/2028 Spot Bond					0.00000	101.15006				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.97000	335.49537	3.97000	335.14547				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			4.10000	4.10000	4.10000	339.22444				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			11.24500	98.04804	11.24500	97.95919				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.45000	76.50155	5.45000	110.46138				0.00	0	157,000,00
Total HWAY33 SPOT										0.00	0	157,000,00
Total For HWAY33										0.00	0	157,000,00
HWAY3 On 31/07/2034 Spot Bond			12.68500	82.55858	12.68500	82.47448			371,850,627,000.00		29,314,200	13,591,386,20
Total HWAY34 SPOT									371,850,627,000.00		29,314,200	13,591,386,20
Total For HWAY34									371,850,627,000.00		29,314,200	13,591,386,20
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.87164	100.00000	11.79213				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.74500	81.45877	12.74500	81.37541				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.86588	100.00000	11.78641				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.58500	168.82648	3.59000	168.64154			310,026,923,898,000.00		86,478,918,800	559,447,656,40

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total I2025 SPOT									10,026,923,898,000.00	86,478,918,800	559,447,656,400
Total For I2025									10,026,923,898,000.00	86,478,918,800	559,447,656,400
I2029 On 31/03/2029 Spot Bond			4.22000	121.49019	4.20000	121.49312			457,045,431,412,000.00	108,304,604,600	266,685,197,000
Total I2029 SPOT									57,045,431,412,000.00	108,304,604,600	266,685,197,000
Total For I2029									57,045,431,412,000.00	108,304,604,600	266,685,197,000
I2031 On 31/01/2031 Spot Bond			4.40000	100.75379	4.40000	100.64500			17,710,000,000,000.00	4,025,000,000	6,105,000,000
Total I2031 SPOT									17,710,000,000,000.00	4,025,000,000	6,105,000,000
Total For I2031									17,710,000,000,000.00	4,025,000,000	6,105,000,000
I2033 On 28/02/2033 Spot Bond			4.80000	114.24123	4.80000	114.11493			424,221,056,160,000.00	88,379,386,700	398,459,062,500
Total I2033 SPOT									24,221,056,160,000.00	88,379,386,700	398,459,062,500
Total For I2033									24,221,056,160,000.00	88,379,386,700	398,459,062,500
I2038 On 31/01/2038 Spot Bond			5.03000	124.09206	4.96500	124.89879			654,877,873,246,000.00	130,194,408,200	429,812,796,800
Total I2038 SPOT									54,877,873,246,000.00	130,194,408,200	429,812,796,800
Total For I2038									54,877,873,246,000.00	130,194,408,200	429,812,796,800
I2046 On 31/03/2046 Spot Bond			4.93500	109.08069	4.93500	108.95870			74,679,531,024,000.00	15,132,630,400	482,787,559,300
Total I2046 SPOT									14,679,531,024,000.00	15,132,630,400	482,787,559,300
Total For I2046									14,679,531,024,000.00	15,132,630,400	482,787,559,300
I2050 On 31/12/2050 Spot Bond			4.97000	110.28326	4.95500	110.44241			378,241,968,481,000.00	277,312,267,300	413,858,441,000
Total I2050 SPOT									18,241,968,481,000.00	277,312,267,300	413,858,441,000
Total For I2050									18,241,968,481,000.00	277,312,267,300	413,858,441,000
IBG01 On 07/02/2025 Spot Bond					0.00000	100.14759			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.92467			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.77000	335.84489	3.77000	335.50003			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.93007			0.00	0	
Total IBL115 SPOT									0.00	0	
Total For IBL115									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.45905			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL132 On 12/08/2024 Spot Bond					0.00000	100.18522				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.86976				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	99.92331				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.75524				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.57826				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.50870				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.50318				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.24829				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	99.86119				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	99.85788				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.99984				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.29048				0.00	2,000,000,000	1,000,000,000
Total IBL160 SPOT										0.00	2,000,000,000	1,000,000,000

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 IBL160										0.00	2,000,000,000	1,000,000,000
IBL162 On 13/04/2024 Spot Bond					0.00000	101.13047				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.90593				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.17060				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.17842				0.00	0	20,000,000
Total IBL168 SPOT										0.00	0	20,000,000
Total For IBL168										0.00	0	20,000,000
IBL177 On 19/07/2024 Spot Bond					0.00000	100.96297				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.83336				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	99.85580				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	100.01907				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.89849				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.34161				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.96114				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.51706				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	100.10255				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.69975				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.40710				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	102.06191				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.71059				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.81295				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.40401				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	100.00035				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	100.02424				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.51305				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.41106				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL219 On 31/03/2025 Spot Bond					0.00000	98.62673				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.07318				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.85500	8.85500	8.85500	98.69289				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	100.14776				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	100.04603				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	99.85382				0.00	1,600,000,000	800,000,000
Total IBL225 SPOT										0.00	1,600,000,000	800,000,000
Total For IBL225										0.00	1,600,000,000	800,000,000
IBL226 On 25/05/2023 Spot Bond					0.00000	99.05917				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	90.93570				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.82986				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.56135				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.73199				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.44837				0.00	0	
Total IBL231 SPOT										0.00	0	

Contract 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 IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.75500	9.75500	9.75500	102.07758				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.25135				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.28598				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.81799				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.16959				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.54161				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.84471				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.83690				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.75151				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	100.49661				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.51334				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.35049				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.66000	10.66000	10.66000	97.42452				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	100.05231				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.29050				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.80500	101.29498	8.80500	101.23352				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.93717				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.27495				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	99.75583				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.70545				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.53789				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.61833				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.12576				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL261 On 31/01/2026 Spot Bond					0.00000	100.41220				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.42141				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.26570				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.34551				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.87500	8.87500	8.87500	97.54357				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	100.01160				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	99.87136				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.65573				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.08500	102.74983	10.08500	102.66609				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.50998				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.33500	98.87941	10.33500	98.79687				0.00	0	356,000,00
Total IDCG06 SPOT										0.00	0	356,000,00
Total For IDCG06										0.00	0	356,000,00
IDCG08 On 13/05/2030 Spot Bond			11.67500	98.39482	11.67500	98.21830				0.00	0	
Total IDCG08 SPOT										0.00	0	

Contract 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 IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.89500	104.70147	10.89500	104.60996				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.46716				0.00	0	100,000,00
Total IDCG15 SPOT										0.00	0	100,000,00
Total For IDCG15										0.00	0	100,000,00
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.57917				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.27203				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.48171				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.11101				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.45493				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.64500	102.59063	9.64500	102.51102				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.28537				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.88675				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	104.03535				0.00	6,400,000,000	3,200,000,00
Total INLV07 SPOT										0.00	6,400,000,000	3,200,000,00
Total For INLV07										0.00	6,400,000,000	3,200,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.16867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	100.25831				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.31173				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.48626				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.37154				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.51052				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.83648				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.46327				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.98029				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.22609				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.61833				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	99.89874				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IPF36 On 23/02/2029 Spot Bond					0.00000	99.89758				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	99.90038				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	99.89820				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	99.89758				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	99.77456				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.88266				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	99.90147				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.65257				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.98540				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.85449				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.93299				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.53875				0.00	0	
Total IVC147 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	102.07059				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	101.33834				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.87016				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	101.05359				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			9.02500	100.73147	9.02500	100.65821				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.94683				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			8.03500	102.04256	8.03500	101.97624				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	101.33111				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.07500	101.18410	9.07500	101.11053				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.99150				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			9.01500	101.17123	9.01500	101.09814				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	100.12234				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.81167				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	2,260,000,000	2,260,000,000
Total IVC210 SPOT										0.00	2,260,000,000	2,260,000,000
Total For IVC210										0.00	2,260,000,000	2,260,000,000
IVC213 On 26/04/2025 Spot Bond					0.00000	101.30916				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			9.25500	99.29394	9.25500	99.22033				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.95000	9.95000	9.95000	100.00654				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	102.76327				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.45536				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.99975				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.89500	10.89500	10.89500	100.41632				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC226 On 01/09/2024 Spot Bond					0.00000	101.96088				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.26500	10.26500	10.26500	99.93064				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.82182				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.24000	9.24000	9.24000	100.47796				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.86500	9.86500	9.86500	100.39886				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	99.74633				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.62197				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.61232				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	98.56528				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.63825				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	102.13583				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.61708				0.00	0	
Total IVC240 SPOT										0.00	0	

Contract 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 IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.59754				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	102.11455				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.22618				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.78531				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.53591				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				100.42162	0.00000	100.85486				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				100.42162	0.00000	101.02746				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.78331				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.60741				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.40000	8.40000	8.40000	8.40000				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.63313				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	99.47347				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVZ140 SPOT										0.00	0	
Total For IVZ140										0.00	0	
IVZ142 On 06/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.51904				0.00	0	
Total IVZ142 SPOT										0.00	0	
Total For IVZ142										0.00	0	
IVZ143 On 15/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		463,000,000,000.00		14,630,000,000	7,500,000,00	
Total IVZ143 SPOT								3,000,000,000,000.00		14,630,000,000	7,500,000,00	
Total For IVZ143								3,000,000,000,000.00		14,630,000,000	7,500,000,00	
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	101.73140				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.93657				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.58815				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.81324				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.58964				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.54627				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.64130				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.53956				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
KAP022 On 18/02/2025 Spot Bond					0.00000	100.02418				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.99559				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	101.01782				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.19517				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.23307				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	101.26274				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	100.02416				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	100.02447				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.39500	111.61262	10.39500	111.52045				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.33108				0.00	0	150,000.00
Total LGL09 SPOT										0.00	0	150,000.00
Total For LGL09										0.00	0	150,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.83676				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	105.13102				0.00	0	
Total LGL11 SPOT										0.00	0	

Contract 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 LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.87887				0.00	0	50,000,00
Total LGL12 SPOT										0.00	0	50,000,00
Total For LGL12										0.00	0	50,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.45299				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.60418				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.92231				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.92070				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.91909				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	102.12000				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.29070				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			15.03000	15.03000	15.03000	99.16455				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	100.04638				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	100.08234				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	101.58290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.93276				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.34786				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.50964				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.34146				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	100.04667				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.46371				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.28148				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.64500	9.64500	9.64500	106.22084				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.34278				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	102.17033				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.60419				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML02 On 10/12/2026 Spot Bond			10.31500	101.16383	10.31500	101.08001				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	103.12536				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.54500	91.58740	10.54500	91.44315				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	100.53749				0.00	0	100,000,00
Total MML05 SPOT										0.00	0	100,000,00
Total For MML05										0.00	0	100,000,00
MML06 On 25/05/2029 Spot Bond			10.92000	95.98523	10.92000	95.90068				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.40716				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.90086				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.37209				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.68843				0.00	0	10,000,000,00
Total MTN15 SPOT										0.00	0	10,000,000,00
Total For MTN15										0.00	0	10,000,000,00
MTN17 On 30/05/2024 Spot Bond					0.00000	102.63467				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.97988				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.56333				0.00	0	
Total MTN19 SPOT										0.00	0	

Contract 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 MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.11404				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.58486				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.71679				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.24000	98.02829	10.24000	97.94720				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.64512				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.87743				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	103.04272				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.57341				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.13792				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.42026				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.23370				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	102.01650				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.52736				0.00	0	800,000,00
Total MTN32 SPOT										0.00	0	800,000,00
Total For MTN32										0.00	0	800,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	102.53460				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.64345				0.00	0	250,000,00
Total MTN35 SPOT										0.00	0	250,000,00
Total For MTN35										0.00	0	250,000,00
MTN36 On 14/11/2029 Spot Bond					0.00000	100.10963				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.91894				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	100.06389				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.91963				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.91975				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	99.92201				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.92723				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.65792				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7D25 On 20/06/2025 Spot Bond					0.00000	101.86137				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	102.04835				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			10.04500	103.01709	10.04500	102.93374				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.15500	101.46453	11.15500	101.37329				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.70997				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.51838				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.62840				0.00	600,000,000	300,000,000
Total NBG05G SPOT										0.00	600,000,000	300,000,000
Total For NBG05G										0.00	600,000,000	300,000,000
NBG06 On 29/07/2028 Spot Bond					0.00000	100.51491				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.56523				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.58500	101.77899	9.58500	101.70134				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.79500	102.00209	9.79500	101.92128				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.92500	100.86117	9.92500	100.78112				0.00	0	
Total NBK17A SPOT										0.00	0	

Contract 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 NBK17A									0.00	0	
NBK20, On 01/06/2026 Spot Bond			10.01000	105.78386	10.01000	105.69874			0.00	0	1,000,000,00
Total NBK20A SPOT									0.00	0	1,000,000,00
Total For NBK20A									0.00	0	1,000,000,00
NBK21, On 21/07/2027 Spot Bond			10.12000	105.22321	10.12000	105.13716		1,781,120,000,000.00		176,000,000	88,000,00
Total NBK21A SPOT								1,781,120,000,000.00		176,000,000	88,000,00
Total For NBK21A								1,781,120,000,000.00		176,000,000	88,000,00
NBK23, On 19/11/2025 Spot Bond			8.77300	104.28309	8.77300	104.21012			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24, On 19/11/2027 Spot Bond			10.14500	102.88152	10.14500	102.79855			0.00	0	1,000,000,00
Total NBK24A SPOT									0.00	0	1,000,000,00
Total For NBK24A									0.00	0	1,000,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	101.55117			0.00	0	
Total NBK25B SPOT									0.00	0	
Total For NBK25B									0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.94239			0.00	0	
Total NBK26B SPOT									0.00	0	
Total For NBK26B									0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.74000	103.91505	9.74000	103.83451			0.00	0	
Total NBK27A SPOT									0.00	0	
Total For NBK27A									0.00	0	
NBK28, On 02/08/2023 Spot Bond			8.80500	103.21233	8.80500	103.13896			0.00	0	
Total NBK28A SPOT									0.00	0	
Total For NBK28A									0.00	0	
NBK29, On 31/07/2026 Spot Bond			9.88500	104.83927	9.88500	104.75548			0.00	0	
Total NBK29A SPOT									0.00	0	
Total For NBK29A									0.00	0	
NBK30, On 20/02/2024 Spot Bond			9.61500	102.37449	9.61500	102.29485			0.00	0	
Total NBK30A SPOT									0.00	0	
Total For NBK30A									0.00	0	
NBK31, On 09/11/2023 Spot Bond			9.41500	100.28171	9.41500	100.20744			0.00	0	1,000,000,00
Total NBK31A SPOT									0.00	0	1,000,000,00
Total For NBK31A									0.00	0	1,000,000,00
NBK36I On 10/05/2026 Spot Bond					0.00000	102.78235			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	84.36115				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.87169				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	100.65521				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.60307				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	102.13104				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.46069				0.00	1,000,000,000	3,250,000,000
Total NBK49B SPOT										0.00	1,000,000,000	3,250,000,000
Total For NBK49B										0.00	1,000,000,000	3,250,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	100.71764				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	100.33401				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.42999				0.00	2,000,000,000	1,000,000,000
Total NBK53B SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBK53B										0.00	2,000,000,000	1,000,000,000
NBK54I On 21/02/2029 Spot Bond					0.00000	101.09310				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.81761				0.00	0	
Total NBK55B SPOT										0.00	0	
Total For NBK55B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.60738				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.14032				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.33079				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.77653				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.95118				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	99.88061				0.00	0	200,000,00
Total NBKB63 SPOT										0.00	0	200,000,00
Total For NBKB63										0.00	0	200,000,00
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.24474				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	99.88901				0.00	0	400,000,00
Total NBKB65 SPOT										0.00	0	400,000,00
Total For NBKB65										0.00	0	400,000,00
NBKB6 On 21/02/2030 Spot Bond					0.00000	99.92562				0.00	0	650,000,00
Total NBKB66 SPOT										0.00	0	650,000,00
Total For NBKB66										0.00	0	650,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	99.92503				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.41273				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.14000	101.42226	11.14000	101.33266				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.51953				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.79500	101.52911	10.79500	101.44212				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.52768				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.54054				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.55683				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.00720				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	102.00720				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	102.26757				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.91774				0.00	0	100,000,00
Total NGL05 SPOT										0.00	0	100,000,00
Total For NGL05										0.00	0	100,000,00
NGL06 On 01/12/2023 Spot Bond					0.00000	102.69764				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL07 On 09/04/2024 Spot Bond					0.00000	101.77866				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.24579				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.36756				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.34098				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	99.99966				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.97970				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT103 On 25/03/2024 Spot Bond					0.00000	103.33693				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT104 On 15/01/2025 Spot Bond					0.00000	104.49501				0.00	13,000,000,000	6,500,000,000
Total NGT104 SPOT										0.00	13,000,000,000	6,500,000,000
Total For NGT104										0.00	13,000,000,000	6,500,000,000
NGT105 On 22/05/2025 Spot Bond					0.00000	101.95567				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT106 On 05/08/2025 Spot Bond					0.00000	103.60677				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT107 On 19/11/2025 Spot Bond					0.00000	104.25660				0.00	0	13,000,000
Total NGT107 SPOT										0.00	0	13,000,000
Total For NGT107										0.00	0	13,000,000
NGT108 On 08/09/2026 Spot Bond					0.00000	106.35424				0.00	0	
Total NGT108 SPOT										0.00	0	

Contract 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 NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.46695				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11: On 27/12/2026 Spot Bond					0.00000	103.08675				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.68384				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	102.02345				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.93162				0.00	0	290,000,00
Total NGT1G SPOT										0.00	0	290,000,00
Total For NGT1G										0.00	0	290,000,00
NHM01 On 13/12/2024 Spot Bond					0.00000	101.95071				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	104.68613				0.00	0	3,000,000,00
Total NHM016 SPOT										0.00	0	3,000,000,00
Total For NHM016										0.00	0	3,000,000,00
NHM01 On 25/05/2023 Spot Bond					0.00000	99.85849				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	102.29382				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NHM02 On 25/11/2023 Spot Bond					0.00000	101.13268				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	101.78706				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.71957				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.82471				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.74000	5.74000	5.74000	229.70673				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	217.03273				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.34500	4.34500	4.34500	166.56759				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.09000	5.09000	5.09000	115.77911				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.71500	5.71500	5.71500	114.47336				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.45000	4.45000	4.45000	166.28180				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	279.27493	3.45000	278.99541				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.25000	4.25000	4.25000	166.82670				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.22500	4.22500	4.22500	220.50710				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB15 On 31/03/2028 Spot Bond			4.37000	219.31572	4.37000	219.08033				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.61500	90.50872	5.61500	115.80174				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.56388				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	147.76784				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	98.80678				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.25946				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.58924				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.66427				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	97.83224				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	99.22607				0.00	0	
Total NN039 SPOT										0.00	0	

Contract 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 NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.92128				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.53512				0.00	0	1,400,000,00
Total NN040 SPOT										0.00	0	1,400,000,00
Total For NN040										0.00	0	1,400,000,00
NN046 On 13/05/2027 Spot Bond					0.00000	100.12128				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.78572				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	94.61458				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.20005				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.03371				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.74682				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.58848				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	93.98016				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.82962				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.49663				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.55866				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.66461				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.55866				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.91916				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	91.22407				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	101.55840				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.48852				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.17500	11.17500	11.17500	99.01124				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.55500	10.55500	10.55500	101.91218				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.58000	10.58000	10.58000	100.89407				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN196 On 22/02/2024 Spot Bond					0.00000	99.92537				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	104.68146				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	151.55000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	140.04000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	154.39000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	152.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	149.13398				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	

Contract 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 NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.84125				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	99.89105				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.82376				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09: On 30/05/2023 Spot Bond					0.00000	101.83579				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09: On 13/06/2023 Spot Bond					0.00000	101.45856				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.43419				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09: On 20/06/2023 Spot Bond					0.00000	101.43419				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09: On 27/06/2023 Spot Bond					0.00000	101.18304				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.33088				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.30328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 03/07/2023 Spot Bond					0.00000	101.08145				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.78732				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	100.42263				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	122.48510				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	87.83873				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	99.91622				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2023 Spot Bond					0.00000	99.92277				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	99.92018				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	99.91935				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	107.83211				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2023 Spot Bond					0.00000	99.91956				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2054 Spot Bond					0.00000	99.91436				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	99.91769				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	109.43218				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	99.92808				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/05/2023 Spot Bond			4.35000	211.26316	4.35000	216.31175				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.90500	101.07439	11.90500	107.07979				0.00	0	1,615,800,00
Total NRA028 SPOT										0.00	0	1,615,800,00
Total For NRA028										0.00	0	1,615,800,00
NRA02: On 30/11/2028 Spot Bond			100.00000	13.00117	100.00000	18.87799				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	102.16636				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.62587				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	102.13053				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.53355				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	100.29624				0.00	0	
Total NTC34 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.80171				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.43144				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.94926				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.82119				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	100.10500				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.49595				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.06500	104.99406	9.06500	104.91821				0.00	0	1,531,000,00
Total OML07 SPOT										0.00	0	1,531,000,00
Total For OML07										0.00	0	1,531,000,00
OML10 On 14/09/2025 Spot Bond			9.54500	105.76506	9.54500	105.68470				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	102.23551				0.00	200,000,000	100,000,00
Total OML11 SPOT										0.00	200,000,000	100,000,00
Total For OML11										0.00	200,000,000	100,000,00
OML12 On 12/11/2025 Spot Bond					0.00000	101.91617				0.00	0	100,000,00
Total OML12 SPOT										0.00	0	100,000,00
Total For OML12										0.00	0	100,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	102.34007				0.00	0	100,000,00
Total OML13 SPOT										0.00	0	100,000,00
Total For OML13										0.00	0	100,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	101.94613				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.52937				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	102.22380				0.00	0	850,000,00
Total PARS01 SPOT										0.00	0	850,000,00
Total For PARS01										0.00	0	850,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	102.58722				0.00	0	500,000,00
Total PARS02 SPOT										0.00	0	500,000,00
Total For PARS02										0.00	0	500,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.62853				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.71710				0.00	18,000,000,000	36,000,000,00
Total PEP03 SPOT										0.00	18,000,000,000	36,000,000,00
Total For PEP03										0.00	18,000,000,000	36,000,000,00
PEP04 On 05/05/2026 Spot Bond					0.00000	101.34137				0.00	4,500,000,000	10,000,000,00
Total PEP04 SPOT										0.00	4,500,000,000	10,000,000,00
Total For PEP04										0.00	4,500,000,000	10,000,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	101.81185				0.00	0	420,000,00
Total PEP05 SPOT										0.00	0	420,000,00
Total For PEP05										0.00	0	420,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	101.76931				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	101.03308				0.00	0	20,000,00
Total PMM57 SPOT										0.00	0	20,000,00
Total For PMM57										0.00	0	20,000,00
PMM58 On 28/02/2025 Spot Bond					0.00000	102.09122				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	102.03660				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	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
PMM60 On 28/02/2026 Spot Bond					0.00000	102.06948			0.00	0	
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			9.76000	106.56010	9.39500	107.58312		092,121,795,712,000.00	2,775,832,151,200	3,704,844,300,000	
Total R186 SPOT								12,121,795,712,000.00	775,832,151,200	704,844,300,000	
Total For R186								12,121,795,712,000.00	775,832,151,200	704,844,300,000	
R197 On 07/12/2023 Spot Bond			3.00000	337.19718	2.70000	337.40941		112,560,000,000,000.00	37,520,000,000	507,860,000,000	
Total R197 SPOT								12,560,000,000,000.00	37,520,000,000	507,860,000,000	
Total For R197								12,560,000,000,000.00	37,520,000,000	507,860,000,000	
R202 On 07/12/2033 Spot Bond			4.87000	247.37330	4.74000	249.82981		73,587,373,332,000.00	15,110,343,600	49,151,893,900	
Total R202 SPOT								13,587,373,332,000.00	15,110,343,600	49,151,893,900	
Total For R202								13,587,373,332,000.00	15,110,343,600	49,151,893,900	
R2030 On 31/01/2030 Spot Bond			11.03000	88.34654	10.74000	89.50445		820,668,251,454,000.00	3,066,243,721,800	2,151,192,701,500	
Total R2030 SPOT								20,668,251,454,000.00	066,243,721,800	151,192,701,500	
Total For R2030								20,668,251,454,000.00	066,243,721,800	151,192,701,500	
R2032 On 31/03/2032 Spot Bond			11.69000	82.47845	11.42000	83.69341		968,484,424,164,000.00	2,649,143,235,600	2,882,517,160,500	
Total R2032 SPOT								18,484,424,164,000.00	649,143,235,600	382,517,160,500	
Total For R2032								18,484,424,164,000.00	649,143,235,600	382,517,160,500	
R2035 On 28/02/2035 Spot Bond			12.11000	81.94710	11.89000	83.04294		047,784,901,445,000.00	2,233,508,249,500	2,223,258,780,300	
Total R2035 SPOT								17,784,901,445,000.00	233,508,249,500	223,258,780,300	
Total For R2035								17,784,901,445,000.00	233,508,249,500	223,258,780,300	
R2037 On 31/01/2037 Spot Bond			12.41000	77.12780	12.19000	78.21758		453,815,653,757,000.00	1,164,691,027,700	2,127,677,279,800	
Total R2037 SPOT								13,815,653,757,000.00	164,691,027,700	127,677,279,800	
Total For R2037								13,815,653,757,000.00	164,691,027,700	127,677,279,800	
R2040 On 31/01/2040 Spot Bond			12.53000	78.25937	12.31000	79.42053		277,872,166,816,000.00	660,644,227,200	2,165,561,786,300	
Total R2040 SPOT								17,872,166,816,000.00	660,644,227,200	165,561,786,300	
Total For R2040								17,872,166,816,000.00	660,644,227,200	165,561,786,300	
R2044 On 31/01/2044 Spot Bond			12.58000	74.64442	12.36500	75.78225		177,794,928,164,000.00	729,554,445,800	2,659,828,236,600	
Total R2044 SPOT								17,794,928,164,000.00	729,554,445,800	659,828,236,600	
Total For R2044								17,794,928,164,000.00	729,554,445,800	659,828,236,600	
R2048 On 28/02/2048 Spot Bond			12.53000	73.25874	12.31000	74.44831		872,301,379,735,000.00	2,703,296,199,500	3,497,726,655,800	
Total R2048 SPOT								12,301,379,735,000.00	703,296,199,500	497,726,655,800	
Total For R2048								12,301,379,735,000.00	703,296,199,500	497,726,655,800	
R2053 On 31/03/2053 Spot Bond			12.31000	96.20907	12.31000	96.11492		947,914,104,268,000.00	77,003,582,800	80,405,763,200	
Total R2053 SPOT								17,914,104,268,000.00	77,003,582,800	80,405,763,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For R2053									17,914,104,268,000.00	77,003,582,800	80,405,763,20
R209 On 31/03/2036 Spot Bond			12.15000	62.96615	11.92500	63.95222			880,739,188,640,000.00	895,534,089,600	856,552,526,10
Total R209 SPOT									10,739,188,640,000.00	895,534,089,600	356,552,526,10
Total For R209									10,739,188,640,000.00	895,534,089,600	356,552,526,10
R210 On 31/03/2028 Spot Bond			4.07500	222.22761	3.87000	224.04561			97,650,495,585,000.00	23,963,311,800	187,042,481,70
Total R210 SPOT									17,650,495,585,000.00	23,963,311,800	187,042,481,70
Total For R210									17,650,495,585,000.00	23,963,311,800	187,042,481,70
R213 On 28/02/2031 Spot Bond			11.46000	79.00088	11.17500	80.16606			630,938,045,308,000.00	1,014,916,059,800	1,155,825,970,50
Total R213 SPOT									10,938,045,308,000.00	014,916,059,800	155,825,970,50
Total For R213									10,938,045,308,000.00	014,916,059,800	155,825,970,50
R214 On 28/02/2041 Spot Bond			12.43000	59.32841	12.21500	60.28410			308,893,585,546,000.00	346,652,742,200	507,514,585,80
Total R214 SPOT									18,893,585,546,000.00	346,652,742,200	507,514,585,80
Total For R214									18,893,585,546,000.00	346,652,742,200	507,514,585,80
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.21634			0.00	0	1,000,000,00
Total RDFB15 SPOT									0.00	0	1,000,000,00
Total For RDFB15									0.00	0	1,000,000,00
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.50538			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.76788			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.76073			0.00	0	
Total RDFB20 SPOT									0.00	0	
Total For RDFB20									0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.80564			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.28800			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.08319			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	101.27593			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.67034				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.21375				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.47203				0.00	0	20,000,00
Total RDFG03 SPOT										0.00	0	20,000,00
Total For RDFG03										0.00	0	20,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.51919				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.75053				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.76600				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.37501				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16:On 07/12/2023 Spot Bond					0.00000	102.56735				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	100.23268				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30:On 17/11/2023 Spot Bond					0.00000	100.07403				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40:On 29/01/2024 Spot Bond					0.00000	100.60669				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED50 On 05/12/2023 Spot Bond					0.00000	102.50546				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/08/2024 Spot Bond					0.00000	100.30504				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.25117				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	101.36653				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.50108				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.88144				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.64197				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.51428				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.93747				0.00	0	300,000,00
Total RES59 SPOT										0.00	0	300,000,00
Total For RES59										0.00	0	300,000,00
RES60 On 06/12/2025 Spot Bond					0.00000	101.77748				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.60065				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	100.10684				0.00	0	
Total RES62 SPOT										0.00	0	

Contract 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 RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.55902				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.44921				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.44432				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.51112				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.49483				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.58441				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.56812				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.76342				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.74716				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	102.81901				0.00	0	
Total RN2027 SPOT										0.00	0	
Total For RN2027										0.00	0	
RN2030 On 17/09/2030 Spot Bond					0.00000	99.96128				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			10.32500	103.82050	10.32500	103.73440				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.27000	96.58962	12.27000	96.49488				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.48500	95.15401	12.48500	95.05909			6,504,685,000,000.00		521,000,000	521,000,000
Total RW31 SPOT									6,504,685,000,000.00		521,000,000	521,000,000
Total For RW31									6,504,685,000,000.00		521,000,000	521,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	101.82175				0.00	15,600,000,000	31,200,000,000
Total RWL26 SPOT										0.00	15,600,000,000	31,200,000,000
Total For RWL26										0.00	15,600,000,000	31,200,000,000
RWL28 On 30/06/2028 Spot Bond			11.42000	97.28902	11.42000	97.20002				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	100.57889				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.86722				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.78500	100.85796	9.78500	100.77944				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.41937				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.66500	102.84484	9.66500	102.76442				0.00	0	200,000,000
Total SBS27 SPOT										0.00	0	200,000,000
Total For SBS27										0.00	0	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
SBS3 On 25/05/2026 Spot Bond			9.79500	95.86283	9.79500	95.78690				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.08000	103.35267	10.08000	103.26894				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.68500	102.23458	9.68500	102.15579				0.00	0	17,607,898,70
Total SBS34 SPOT										0.00	0	17,607,898,70
Total For SBS34										0.00	0	17,607,898,70
SBS38 On 29/01/2025 Spot Bond			9.68500	101.90579	9.68500	101.82595				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.92000	97.36197	10.92000	97.27622		27,300,000,000,000.00		2,500,000,000	2,500,000,00	
Total SBS39 SPOT								27,300,000,000,000.00		2,500,000,000	2,500,000,00	
Total For SBS39								27,300,000,000,000.00		2,500,000,000	2,500,000,00	
SBS42 On 12/11/2025 Spot Bond			9.72500	102.25180	9.72500	102.17267				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.20500	102.45244	10.20500	102.36935				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.38000	9.38000	9.38000	103.15163				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.67494				0.00	0	200,000,00
Total SBS52 SPOT										0.00	0	200,000,00
Total For SBS52										0.00	0	200,000,00
SBS53 On 03/05/2027 Spot Bond					0.00000	102.80305				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.52982				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.03360				0.00	0	
Total SBS58 SPOT										0.00	0	

Contract 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 SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.78805				0.00	0	12,600,000,00
Total SBS62 SPOT										0.00	0	12,600,000,00
Total For SBS62										0.00	0	12,600,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.24787				0.00	0	100,000,00
Total SBS63 SPOT										0.00	0	100,000,00
Total For SBS63										0.00	0	100,000,00
SBS64 On 31/01/2029 Spot Bond					0.00000	101.23628				0.00	0	300,000,00
Total SBS64 SPOT										0.00	0	300,000,00
Total For SBS64										0.00	0	300,000,00
SBS65 On 15/05/2024 Spot Bond					0.00000	100.57126				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	102.05053				0.00	0	400,000,00
Total SBS67 SPOT										0.00	0	400,000,00
Total For SBS67										0.00	0	400,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	100.30357				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.95468				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.79711				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.53779				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.05369				0.00	0	660,000,00
Total SBS72 SPOT										0.00	0	660,000,00
Total For SBS72										0.00	0	660,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	100.85965				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.22345				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.08642				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.11491				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.86287				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.50166				0.00	0	770,000,00
Total SBS79 SPOT										0.00	0	770,000,00
Total For SBS79										0.00	0	770,000,00
SBS80 On 03/02/2028 Spot Bond			10.29000	10.29000	10.29000	98.45356				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.60000	336.14252	3.60000	335.80199				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.49000	5.49000	5.49000	234.54873				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.94145				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	99.32607				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	103.69052				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	105.67958				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	104.72369				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.65909				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10€ On 13/07/2027 Spot Bond					0.00000	103.51849				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10€ On 31/12/2027 Spot Bond					0.00000	101.77519				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20€ On 03/12/2023 Spot Bond					0.00000	102.58726				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20€ On 03/12/2023 Spot Bond			10.28000	104.90493	10.28000	104.81829				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20€ On 16/04/2024 Spot Bond					0.00000	100.85652				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT20€ On 31/01/2025 Spot Bond					0.00000	101.41446				0.00	0	200,000,0€
Total SBT206 SPOT										0.00	0	200,000,0€
Total For SBT206										0.00	0	200,000,0€
SBT207 On 25/06/2025 Spot Bond					0.00000	105.62229				0.00	0	350,000,0€
Total SBT207 SPOT										0.00	0	350,000,0€
Total For SBT207										0.00	0	350,000,0€
SBT20€ On 28/11/2025 Spot Bond					0.00000	101.92241				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT20€ On 29/06/2026 Spot Bond					0.00000	102.40830				0.00	0	8,300,000,0€
Total SBT209 SPOT										0.00	0	8,300,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT209										0.00	0	8,300,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	100.78324				0.00	0	500,000,00
Total SLI5 SPOT										0.00	0	500,000,00
Total For SLI5										0.00	0	500,000,00
SLI6 On 16/08/2028 Spot Bond					0.00000	100.53648				0.00	0	5,000,000,00
Total SLI6 SPOT										0.00	0	5,000,000,00
Total For SLI6										0.00	0	5,000,000,00
SLI7 On 16/08/2028 Spot Bond			10.34500	94.54681	10.34500	94.46781				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.27570				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	100.10862				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	100.10751				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	100.11053				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	100.11288				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	100.11179				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	100.10962				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	100.11263				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	100.11500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	100.11443				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	100.11384				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	100.11681				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	102.05506				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.46924				0.00	0	1,000,000,00
Total SNT06 SPOT										0.00	0	1,000,000,00
Total For SNT06										0.00	0	1,000,000,00
SNT07 On 06/04/2028 Spot Bond					0.00000	101.10712				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	101.15691				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.46596				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	100.37204				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1:On 21/08/2024 Spot Bond					0.00000	99.92801				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1:On 21/08/2026 Spot Bond					0.00000	99.92700				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPDA1 On 21/08/2025 Spot Bond					0.00000	99.92792				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	99.92662				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.76122				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.17574				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.92030				0.00	0	70,000,00
Total SPG007 SPOT										0.00	0	70,000,00
Total For SPG007										0.00	0	70,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	101.27185				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.41891				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	101.12451				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01 On 29/03/2028 Spot Bond					0.00000	101.21071				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.90943				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.13194				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.91973				0.00	0	500,000,00
Total SSA08 SPOT										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSA08										0.00	0	500,000,00
SSN01: On 31/01/2025 Spot Bond			5.09000	5.09000	5.09000	164.55377				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			9.37000	107.74074	9.37000	107.65946				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.66500	82.51276	10.66500	82.44290				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	101.18799				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.40311				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.82500	100.98323	9.82500	100.90478				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.66500	115.27148	5.66500	115.13526				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.34124				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.33635				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.48947				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.73000	3.73000	3.73000	335.57102				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.49500	4.49500	4.49500	166.15953				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.86500	5.86500	5.86500	112.51482				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.04000	5.04000	5.04000	116.09195				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.05000	5.05000	5.05000	212.52934				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.73901				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	99.74195				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.65214				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.62737				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.11684				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.71878				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.51625				0.00	8,418,000,000	2,104,500,000
Total SSN077 SPOT										0.00	8,418,000,000	2,104,500,000
Total For SSN077										0.00	8,418,000,000	2,104,500,000
SSN07: On 13/07/2023 Spot Bond					0.00000	100.96490				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN08: On 27/08/2024 Spot Bond					0.00000	99.73531				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.77401				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.35677				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.61500	5.61500	5.61500	232.11251				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.66174				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	99.00094				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	101.88133				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.40500	86.78151	11.40500	86.70177				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.64840				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.03000	212.95856	5.03000	212.71876				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.69000	230.93822	5.69000	230.66541				0.00	0	392,400,00
Total SSN105 SPOT										0.00	0	392,400,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN105										0.00	0	392,400,00
SSN111 On 31/03/2024 Spot Bond					0.00000	95.17337				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN121 On 11/06/2023 Spot Bond					0.00000	101.55397				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN121 On 31/08/2024 Spot Bond					0.00000	101.78515				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN131 On 27/10/2023 Spot Bond					0.00000	97.93186				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN141 On 03/11/2023 Spot Bond					0.00000	97.70860				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN141 On 09/11/2023 Spot Bond					0.00000	97.90764				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN151 On 21/02/2024 Spot Bond			8.11500	8.11500	8.11500	99.38228				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN161 On 08/06/2023 Spot Bond					0.00000	101.65159				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN171 On 28/02/2025 Spot Bond					0.00000	98.39741				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN174 On 28/02/2027 Spot Bond					0.00000	101.47778				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN175 On 31/03/2046 Spot Bond			4.94881	108.84544	4.94881	108.72359				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN176 On 31/12/2050 Spot Bond			4.93928	44.73683	4.93928	110.74036				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN176 On 28/09/2027 Spot Bond					0.00000	101.43776				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN178 On 09/06/2024 Spot Bond					0.00000	101.59768				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN180 On 18/02/2024 Spot Bond					0.00000	100.02302				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN183 On 17/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN185 On 22/05/2023 Spot Bond					0.00000	99.93120				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN186 On 22/05/2023 Spot Bond					0.00000	99.93120				0.00	0	
Total SSN187 SPOT										0.00	0	
Total For SSN187										0.00	0	
SSN187 On 23/05/2023 Spot Bond					0.00000	99.90711				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN188 On 23/05/2023 Spot Bond					0.00000	99.90711				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN189 On 30/05/2023 Spot Bond					0.00000	101.81939				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN190 On 14/06/2023 Spot Bond					0.00000	101.47963				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN191 On 15/06/2023 Spot Bond					0.00000	101.46813				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN19: On 15/06/2023 Spot Bond					0.00000	101.46813				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	101.34828				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.33192				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			5.24500	5.24500	5.24500	99.60502				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.37373				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,00
Total SSN199 SPOT										0.00	0	2,000,000,00
Total For SSN199										0.00	0	2,000,000,00
SST20: On 08/12/2026 Spot Bond					0.00000	102.73285				0.00	0	4,400,000,00
Total SST201 SPOT										0.00	0	4,400,000,00
Total For SST201										0.00	0	4,400,000,00
SST20: On 31/08/2027 Spot Bond					0.00000	103.25532				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20: On 03/03/2028 Spot Bond					0.00000	101.97387				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001: On 01/03/2027 Spot Bond					0.00000	104.98716				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002: On 01/02/2026 Spot Bond					0.00000	101.70756				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.88500	99.43493	9.88500	99.35633				0.00	0	
Total SZ25 SPOT										0.00	0	

Contract 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 SZ25										0.00	0	
T16A1C On 21/08/2024 Spot Bond					0.00000	99.98966				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	99.97856				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	99.93515				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	99.99258				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	99.92565				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	99.68717				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	99.92565				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			8.01500	99.82194	8.01500	99.75695				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.52500	99.96131	8.52500	99.89218				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	99.86724				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	99.92711				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	99.92530				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	99.92571				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.09500	100.13461	10.09500	100.05292				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.07147				0.00	0	220,000,00
Total TC001 SPOT										0.00	0	220,000,00
Total For TC001										0.00	0	220,000,00
TC002 On 15/02/2027 Spot Bond					0.00000	100.12393				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	101.13094				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.94535				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.10520				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.66048				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	100.10776				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.90013				0.00	0	5,000,000,00
Total TFS164 SPOT										0.00	0	5,000,000,00
Total For TFS164										0.00	0	5,000,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.70850				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.82466				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	101.09992				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.18322				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.73403				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.85249				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.96173				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	100.02138				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.40142				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.56038				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS17€ On 13/03/2026 Spot Bond					0.00000	101.53275				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS17€ On 13/03/2028 Spot Bond					0.00000	101.56371				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	

Contract 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 TH10A7										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.92591				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			9.29500	101.15592	9.29500	101.07979				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.92551				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	99.92575				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A: On 21/08/2024 Spot Bond			6.56500	100.46823	6.56500	100.41447				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.92397				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.03766				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	99.92090				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.92147				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.91760				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	99.91864				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.90415				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.89733				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	99.90134				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.92193				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.92317				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	99.92358				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.91895				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.92085				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	99.92110				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.90376				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.90681				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	99.90871				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH17O On 21/02/2024 Spot Bond					0.00000	99.93049				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	99.92366				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	99.75317				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	99.91791				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	99.91955				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	99.90971				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	99.91135				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	99.93049				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	99.93053				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.95500	101.57200	9.95500	101.49158				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.27231				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.86500	99.69290	9.86500	99.61424			295,950,000,000.00		30,000,000	30,000,000
Total TL28 SPOT									295,950,000,000.00		30,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For TL28										295,950,000,000.00	30,000,000	30,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.99967				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.19882				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.35536				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.61162				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.82573				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.42500	100.57409	10.42500	100.49194				0.00	0	200,000,000
Total TN23 SPOT										0.00	0	200,000,000
Total For TN23										0.00	0	200,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	72.17823	100.00000	71.77426				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.74500	99.95616	10.74500	99.86950				323,289,113,000.00	30,087,400	2,506,331,600
Total TN25 SPOT										323,289,113,000.00	30,087,400	2,506,331,600
Total For TN25										323,289,113,000.00	30,087,400	2,506,331,600
TN25/R On 19/08/2025 Spot Bond			100.00000	26.31950	100.00000	26.14322				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.91500	89.95350	11.91500	89.86867				307,044,784,000.00	25,769,600	21,066,844,400
Total TN27 SPOT										307,044,784,000.00	25,769,600	21,066,844,400
Total For TN27										307,044,784,000.00	25,769,600	21,066,844,400
TN27/R On 14/11/2027 Spot Bond			100.00000	11.47016	100.00000	11.39458				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.67000	97.15021	11.67000	97.05894				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.32000	92.54432	12.32000	92.45366				0.00	0	3,500,000.00
Total TN30 SPOT										0.00	0	3,500,000.00
Total For TN30										0.00	0	3,500,000.00
TN30/R On 09/10/2030 Spot Bond			8.00000	114.95250	8.00000	114.87861				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			13.09700	93.30473	13.09700	93.20668				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.38500	83.61620	13.38500	83.52745			216,261,445,000.00		16,157,000	631,307,100
Total TN40 SPOT									216,261,445,000.00		16,157,000	631,307,100
Total For TN40									216,261,445,000.00		16,157,000	631,307,100
TN40/R On 09/10/2040 Spot Bond			10.75000	101.23780	10.75000	101.15095				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.24082				0.00	0	1,500,000.00
Total TNF25 SPOT										0.00	0	1,500,000.00
Total For TNF25										0.00	0	1,500,000.00
TNF27 On 07/02/2027 Spot Bond					0.00000	100.30668				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.13000	103.37634	6.13000	102.70604			12,260,000,000,000.00		2,000,000,000	1,000,000,000
Total TNI33 SPOT									12,260,000,000,000.00		2,000,000,000	1,000,000,000
Total For TNI33									12,260,000,000,000.00		2,000,000,000	1,000,000,000
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.57573				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.43467				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.45243				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
TR5A2: On 20/06/2026 Spot Bond					0.00000	101.47687				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			8.41500	101.04348	8.41500	100.97486				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94898				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.82500	100.46301	9.82500	100.38406			3,242,420,188,650.00		330,017,322	165,008,66
Total TRA4A4 SPOT									3,242,420,188,650.00		330,017,322	165,008,66
Total For TRA4A4									3,242,420,188,650.00		330,017,322	165,008,66
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.94898				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.42500	100.22730	9.42500	100.15167				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.11723				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.32447				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.56807				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.51922				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.83651				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.83651				0.00	0	
Total TRA5C2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	93.92182				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	93.37702				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.79612				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.53757				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.94867				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	101.77352				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.68598				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	100.32393				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.57938				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	101.12732				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.82965				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.82205				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.48986				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.71500	101.29234	11.71500	101.19837				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.10498				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.06120				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	100.10657				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.11336				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	100.10444				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	100.11494				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.96000	10.96000	10.96000	98.30192				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	100.32508				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	100.35811				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.11494				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.11748				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	100.37278				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.12863				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.13073				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.12758				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	100.40752				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	99.88410				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.80474				0.00	0	20,000,00
Total VKE16 SPOT										0.00	0	20,000,00
Total For VKE16										0.00	0	20,000,00
VKE18 On 27/08/2024 Spot Bond					0.00000	100.60775				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	100.11679				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	99.78242				0.00	0	
Total VKE20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.45990				0.00	4,031,000,000	2,031,000,000
Total WHL03 SPOT										0.00	4,031,000,000	2,031,000,000
Total For WHL03										0.00	4,031,000,000	2,031,000,000
Total for SPOT										2.42e+017	553,520,549,522	353,434,740,960
Total for SPOT :										2.42e+017	553,520,549,522	353,434,740,960
Total Futures										2.42e+017	553,520,554,286	353,436,018,800
Total Options										504 708.96	336	121,550
Grand Total:										2.42e+017	553,520,554,622	353,436,140,360