



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/08/2023

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			12.56000	74.43713	12.49158	74.74494			26,052,995.50	350	
ES33 On 02/11/2023 Bond Future			12.72604	72.17751	12.62966	72.60212			0.00	0	
ES33 On 01/02/2024 Bond Future			12.86835	73.82294	12.76851	74.25400			0.00	0	
ES33 On 02/05/2024 Bond Future			13.01513	71.70590	12.91114	72.14580			0.00	0	
ES33 On 01/08/2024 Bond Future			13.16585	73.35150	13.05388	73.81542			0.00	0	
Total ES33 Future									26,052,995.50	350	
Total For ES33									26,052,995.50	350	
ES42 On 03/08/2023 Bond Future			13.04000	70.86412	12.96651	71.24110			283,456,480.00	4,000	
ES42 On 02/11/2023 Bond Future			13.20074	68.04435	13.09913	68.55561			0.00	0	
ES42 On 01/02/2024 Bond Future			13.33105	69.59566	13.22605	70.11550			0.00	0	
ES42 On 02/05/2024 Bond Future			13.47011	66.91943	13.36099	67.45016			0.00	0	
ES42 On 01/08/2024 Bond Future			13.60992	68.45422	13.49364	69.01044			0.00	0	
Total ES42 Future									283,456,480.00	4,000	
Total For ES42									283,456,480.00	4,000	
I2025 On 03/08/2023 Bond Future			169.37456	169.37456	169.38451	169.38451			137,532,142.72	812	

an
st

0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0
0

PM

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
I2025	On	02/11/2023	Bond Future			173.13670	173.13670	173.13621	173.13621			0.00	0	5,56
I2025	On	01/02/2024	Bond Future			175.29691	175.29691	175.28862	175.28862			0.00	0	2
I2025	On	02/05/2024	Bond Future			179.29442	179.29442	179.28336	179.28336			0.00	0	
I2025	On	01/08/2024	Bond Future			181.58268	181.58268	181.60462	181.60462			0.00	0	
Total I2025 Future												137,532,142.72	812	5,76
Total For I2025												137,532,142.72	812	5,76
I2029	On	03/08/2023	Bond Future			123.65962	123.65962	123.67315	123.67315			132,934,091.50	1,075	
I2029	On	02/11/2023	Bond Future			125.04414	125.04414	125.08312	125.08312			0.00	0	1,28
I2029	On	01/02/2024	Bond Future			127.89469	127.89469	127.92896	127.92896			0.00	0	7
I2029	On	02/05/2024	Bond Future			129.45004	129.45004	129.48322	129.48322			0.00	0	
I2029	On	01/08/2024	Bond Future			132.42337	132.42337	132.48142	132.48142			0.00	0	
Total I2029 Future												132,934,091.50	1,075	2,01
Total For I2029												132,934,091.50	1,075	2,01
I2033	On	03/08/2023	Bond Future			118.31610	118.31610	117.82685	117.82685			115,239,881.40	974	
I2033	On	02/11/2023	Bond Future			119.51948	119.51948	119.01204	119.01204			0.00	0	2,28
I2033	On	01/02/2024	Bond Future			122.24408	122.24408	121.71971	121.71971			0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.57545	123.57545	123.03738	123.03738			0.00	0	
I2033	On	01/08/2024	Bond Future			126.41393	126.41393	125.88645	125.88645			0.00	0	
Total I2033 Future												115,239,881.40	974	8,35
Total For I2033												115,239,881.40	974	8,35
I2038	On	03/08/2023	Bond Future			127.47520	127.47520	127.48071	127.48071			84,643,532.80	664	
I2038	On	02/11/2023	Bond Future			130.30668	130.30668	130.30431	130.30431			0.00	0	4,60
I2038	On	01/02/2024	Bond Future			131.26720	131.26720	131.25890	131.25890			0.00	0	
I2038	On	02/05/2024	Bond Future			134.26047	134.26047	134.25002	134.25002			0.00	0	
I2038	On	01/08/2024	Bond Future			135.28516	135.28516	135.29960	135.29960			0.00	0	
Total I2038 Future												84,643,532.80	664	4,60
Total For I2038												84,643,532.80	664	4,60
I2046	On	03/08/2023	Bond Future			112.67366	112.67366	112.67854	112.67854			1,141,496,849.46	10,131	
I2046	On	02/11/2023	Bond Future			113.08754	113.08754	113.08561	113.08561			0.00	0	16,0
I2046	On	01/02/2024	Bond Future			115.66566	115.66566	115.65849	115.65849			0.00	0	
I2046	On	02/05/2024	Bond Future			116.16413	116.16413	116.15501	116.15501			0.00	0	
I2046	On	01/08/2024	Bond Future			118.83181	118.83181	118.84433	118.84433			0.00	0	
Total I2046 Future												1,141,496,849.46	10,131	16,07
Total For I2046												1,141,496,849.46	10,131	16,07
I2050	On	03/08/2023	Bond Future			112.36931	112.36931	112.27703	112.27703			1,025,257,584.44	9,124	
I2050	On	02/11/2023	Bond Future			114.96459	114.96459	114.76396	114.76396			0.00	0	14,0
I2050	On	01/02/2024	Bond Future			115.34607	115.34607	115.13563	115.13563			0.00	0	
I2050	On	02/05/2024	Bond Future			117.97628	117.97628	117.75917	117.75917			0.00	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			118.39009	118.39009	118.19005	118.19005			0.00	0	
Total I2050 Future												1,025,257,584.44	9,124	14,000
Total For I2050												1,025,257,584.44	9,124	14,000
R186	On	03/08/2023	Bond Future			9.10000	105.33961	9.08541	105.38222		4.55	1,556,603,416.97	14,777	
R186	On	02/11/2023	Bond Future			9.15959	107.53390	9.10229	107.69009		4.37	278,082,665.40	2,586	147,200
R186	On	01/02/2024	Bond Future			9.15800	104.64858	9.09677	104.80363		4.24	0.00	0	
R186	On	02/05/2024	Bond Future			9.15553	107.01037	9.08825	107.16746		3.80	0.00	0	
R186	On	01/08/2024	Bond Future			9.14463	104.13276	9.05990	104.31360		3.55	0.00	0	
Total R186 Future												1,834,686,082.37	17,363	147,200
R186	On	03/08/2023	Bond Future	9.73	Call			1,861.67000	1.86167	1,819,060	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			0.00000	0.00000	0,000	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,890.22000	1.89022	1,847,610	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			0.00000	0.00000	0,000	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,918.76000	1.91876	1,876,150	5.57	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			0.00000	0.00000	0,000	5.57	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,038.58000	1.03858	953,160	4.51	0.00	0	1,700
R186	On	02/11/2023	Bond Future	9.15	Put			908.51000	0.90851	979,280	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,413.30000	1.41330	1,312,510	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			659.04000	0.65904	714,440	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,431.00000	1.43100	1,329,590	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			649.71000	0.64971	704,490	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,448.60000	1.44860	1,346,560	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			640.29000	0.64029	694,440	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,645.05000	3.64505	3,501,910	5.13	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			126.75000	0.12675	139,800	5.13	0.00	0	1,700
R186	On	01/02/2024	Bond Future	9.50	Put			918.71000	0.91871	974,910	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,951.42000	1.95142	1,852,150	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			910.68000	0.91068	966,460	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,968.19000	1.96819	1,868,510	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			902.43000	0.90243	957,800	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,934.42000	1.93442	1,835,570	4.64	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			404.49000	0.40449	369,180	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,964.08000	2.96408	3,085,860	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,437.98000	2.43798	2,333,860	4.31	0.00	0	2,000
R186	On	02/05/2024	Bond Future	9.73	Put			951.88000	0.95188	1,004,850	4.31	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			392.71000	0.39271	358,160	3.47	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			3,000.54000	3.00054	3,123,080	3.47	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,606.41000	3.60641	3,484,360	4.64	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			597.71000	0.59771	632,750	4.64	0.00	0	2,000

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	02/05/2024	Bond Future	8.00	Call		398.57000	0.39857	363,640	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,982.28000	2.98228	3,104,440	3.48	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,901.92000	1.90192	2,006,310	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,118.48000	1.11848	1,041,600	3.53	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,891.20000	1.89120	1,995,160	3.53	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		1,096.80000	1.09680	1,020,800	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,912.68000	1.91268	2,017,520	3.52	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		1,107.62000	1.10762	1,031,170	3.52	0.00	0	
Total R186 Option											0.00	0	7,45
Total For R186											1,834,686,082.37	17,363	154,65
R197	On	03/08/2023	Bond Future			334.57624	334.57624	334.59694	334.59694		14,721,354.56	44	
R197	On	02/11/2023	Bond Future			342.00783	342.00783	342.00794	342.00794		0.00	0	
Total R197 Future											14,721,354.56	44	
Total For R197											14,721,354.56	44	
R202	On	03/08/2023	Bond Future			252.20178	252.20178	252.87314	252.87314		1,274,627,796.12	5,054	
R202	On	02/11/2023	Bond Future			258.45547	258.45547	258.47387	258.47387		0.00	0	4,72
R202	On	01/02/2024	Bond Future			259.39502	259.39502	259.40251	259.40251		0.00	0	46
R202	On	02/05/2024	Bond Future			265.31003	265.31003	265.31384	265.31384		0.00	0	
R202	On	01/08/2024	Bond Future			266.32690	266.32690	266.37996	266.37996		0.00	0	
Total R202 Future											1,274,627,796.12	5,054	5,20
Total For R202											1,274,627,796.12	5,054	5,20
R2030	On	03/08/2023	Bond Future			10.43500	88.90800	10.37090	89.18349	8.79	3,883,412,532.00	43,679	
R2030	On	02/11/2023	Bond Future			10.51500	90.83873	10.44362	91.13664	9.02	228,005,212.30	2,510	91,25
R2030	On	01/02/2024	Bond Future			10.58499	88.88194	10.51071	89.18246	9.02	0.00	0	
R2030	On	02/05/2024	Bond Future			10.66563	90.88775	10.58750	91.19380	8.47	0.00	0	
R2030	On	01/08/2024	Bond Future			10.75088	88.94874	10.66356	89.27904	8.23	0.00	0	
Total R2030 Future											4,111,417,744.30	46,189	91,25
R2030	On	03/08/2023	Bond Future	10.40	Call		241.22000	0.24122	0,000	9.21	0.00	0	
R2030	On	03/08/2023	Bond Future	10.40	Put		116.02000	0.11602	150,290	9.21	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,192.39000	1.19239	916,230	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Put		0.67000	0.00067	0,000	9.88	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		4,052.79000	4.05279	3,777,300	11.47	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		0.00000	0.00000	0,000	11.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		8,942.12000	8.94212	8,666,630	13.24	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		0.00000	0.00000	0,000	13.24	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Put		0.00000	0.00000	0,000	11.47	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		10,062.00000	10.06200	9,786,510	13.24	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		0.00000	0.00000	0,000	13.24	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 03/08/2023 Bond Future	11.35	Call			4,093.38000	4.09338	3,817,890	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			0.00000	0.00000	0,000	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,133.95000	4.13395	3,858,460	11.51		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			401.91000	0.40191	343,840	8.79		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			4,151.41000	4.15141	4,391,250	8.79		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			720.00000	0.72000	630,010	8.84		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.89	Put			3,073.59000	3.07359	3,281,510	8.84		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			971.54000	0.97154	860,610	8.92		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			2,551.45000	2.55145	2,738,430	8.92		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,556.93000	1.55693	1,406,880	9.12		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.39	Put			1,781.54000	1.78154	1,929,400	9.12		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			2,082.99000	2.08299	1,905,790	9.30		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Put			1,349.12000	1.34912	1,469,830	9.30		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,549.55000	2.54955	2,352,780	9.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,074.56000	1.07456	1,175,700	9.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			2,576.76000	2.57676	2,378,960	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,060.83000	1.06083	1,160,940	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,604.10000	2.60410	2,405,270	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,047.25000	1.04725	1,146,330	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,477.16000	3.47716	3,250,640	9.75		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			703.79000	0.70379	775,180	9.75		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			4,466.33000	4.46633	4,217,580	10.05		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			458.15000	0.45815	507,310	10.05		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			4,934.16000	4.93416	4,677,400	10.18		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			375.62000	0.37562	416,770	10.18		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			7,377.15000	7.37715	7,094,940	10.85		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			133.18000	0.13318	148,880	10.85		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,762.45000	3.76245	3,959,390	8.82		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Put			3,464.56000	3.46456	3,652,110	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,476.70000	1.47670	1,357,640	8.91		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,286.10000	3.28610	3,467,560	8.91		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			811.65000	0.81165	733,490	8.74		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,729.75000	4.72975	4,952,110	8.74		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,200.86000	1.20086	1,097,280	8.82		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,557.58000	2.55758	2,711,050	9.12		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,500.56000	3.50056	3,304,580	9.62		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,544.15000	1.54415	1,648,690	9.62		0.00	0	70
R2030 On 01/02/2024 Bond Future	9.93	Call			1,258.40000	1.25840	1,151,430	8.84		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			3,652.17000	3.65217	3,845,720	8.84		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Call			1,363.56000	1.36356	1,250,590	8.87		0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 01/02/2024 Bond Future	11.35	Put			1,142.95000	1.14295	1,224,410	9.93		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,494.62000	4.49462	4,274,960	9.94		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,133.05000	1.13305	1,213,910	9.94		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,630.13000	1.63013	1,503,190	8.97		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			3,066.32000	3.06632	3,239,900	8.97		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,066.50000	2.06650	1,919,450	9.12		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.75	Put			806.09000	0.80609	866,200	10.31		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			5,966.82000	5.96682	5,721,880	10.40		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			738.06000	0.73806	793,640	10.40		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			4,351.05000	4.35105	4,134,410	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,182.93000	1.18293	1,266,810	9.90		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	11.35	Call			4,465.88000	4.46588	4,246,820	9.93		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			731.52000	0.73152	786,660	10.41		0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			6,753.26000	6.75326	6,498,240	10.63		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			591.55000	0.59155	637,050	10.63		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			4,523.43000	4.52343	4,303,170	9.95		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,123.23000	1.12323	1,203,490	9.95		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Call			5,657.98000	5.65798	5,417,570	10.31		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Call			5,997.85000	5.99785	5,752,470	10.41		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,380.36000	1.38036	1,276,600	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			4,457.71000	4.45771	4,660,000	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,394.18000	1.39418	1,289,700	8.24		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			4,430.59000	4.43059	4,632,160	8.24		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,172.47000	1.17247	1,079,920	8.18		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			4,907.90000	4.90790	5,121,400	8.18		0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			2,816.91000	2.81691	2,654,700	8.74		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			2,689.44000	2.68944	2,833,280	8.74		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,266.36000	3.26636	3,090,460	8.90		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,359.45000	2.35945	2,489,600	8.90		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,366.35000	1.36635	1,263,310	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			4,484.66000	4.48466	4,687,670	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			6,231.66000	6.23166	5,995,020	9.81		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,113.95000	1.11395	1,183,360	9.81		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			7,507.50000	7.50750	7,253,920	10.07		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			804.55000	0.80455	857,020	10.07		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Call			1,913.10000	1.91310	1,784,380	8.42		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,611.15000	3.61115	3,788,480	8.42		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Call			9,772.66000	9.77266	9,495,230	10.07		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			384.85000	0.38485	413,470	10.07		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Call			3,994.32000	3.99432	3,799,350	9.14		0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R2030	On	02/05/2024	Bond Future	11.12	Put			1,934.15000	1.93415	2,045,230	9.14	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			3,494.15000	3.49415	3,672,440	8.15	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,429.83000	2.42983	2,277,110	8.16	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			3,474.55000	3.47455	3,652,130	8.16	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,392.50000	2.39250	2,241,200	8.15	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			3,514.19000	3.51419	3,693,190	8.15	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,410.95000	2.41095	2,258,940	8.15	0.00	0	
Total R2030 Option												0.00	0	19,56
Total For R2030												4,111,417,744.30	46,189	110,87
R2032	On	03/08/2023	Bond Future			11.09000	87.37168	11.02110	87.70994		10.28	4,954,498,486.08	56,706	
R2032	On	02/11/2023	Bond Future			11.19386	85.07773	11.11254	85.46805		11.33	41,943,320.89	493	199,43
R2032	On	01/02/2024	Bond Future			11.28249	86.99701	11.19828	87.39237		11.14	0.00	0	
R2032	On	02/05/2024	Bond Future			11.37732	84.79768	11.28945	85.20074		11.00	0.00	0	
R2032	On	01/08/2024	Bond Future			11.47501	86.72539	11.37932	87.15408		9.73	0.00	0	
Total R2032 Future												4,996,441,806.97	57,199	199,43
R2032	On	03/08/2023	Bond Future	9.60	Call			0.00000	0.00000	0,000	7.03	0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Put			7,390.00000	7.39000	7,728,260	7.03	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			0.00000	0.00000	0,000	8.56	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			3,649.10000	3.64910	3,987,360	8.56	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			2,077.08000	2.07708	1,738,800	12.44	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			0.00000	0.00000	0,000	12.58	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Call			2,551.68000	2.55168	2,213,420	12.72	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			0.00000	0.00000	0,000	12.72	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Call			3,490.18000	3.49018	3,151,920	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			0.00000	0.00000	0,000	13.27	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			0.00000	0.00000	0,000	13.29	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,583.25000	3.58325	3,244,990	13.32	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			0.00000	0.00000	0,000	13.32	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			4,184.79000	4.18479	3,846,530	13.62	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Put			0.00000	0.00000	0,000	13.62	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			2,314.82000	2.31482	1,976,560	12.58	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Put			0.02000	0.00002	0,000	12.44	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Call			4,643.50000	4.64350	4,305,240	13.86	0.00	0	
R2032	On	03/08/2023	Bond Future	12.00	Put			0.00000	0.00000	0,000	13.86	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			4,826.01000	4.82601	4,487,750	13.95	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Put			0.00000	0.00000	0,000	13.95	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call			3,536.73000	3.53673	3,198,470	13.29	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			886.75000	0.88675	764,940	10.94	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			3,452.06000	3.45206	3,720,570	10.94	0.00	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 02/11/2023 Bond Future	10.71	Call			1,087.34000	1.08734	947,050	11.05		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.71	Put			3,054.65000	3.05465	3,304,680	11.05		0.00	0	
R2032 On 02/11/2023 Bond Future	10.35	Call			569.20000	0.56920	481,140	10.78		0.00	0	7,70
R2032 On 02/11/2023 Bond Future	10.35	Put			4,346.75000	4.34675	4,649,010	10.78		0.00	0	
R2032 On 02/11/2023 Bond Future	11.09	Call			1,904.64000	1.90464	1,704,060	11.44		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.09	Put			2,013.24000	2.01324	2,202,980	11.44		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			2,245.38000	2.24538	2,024,920	11.59		0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			1,730.10000	1.73010	1,899,960	11.59		0.00	0	
R2032 On 02/11/2023 Bond Future	10.58	Call			871.34000	0.87134	751,020	10.93		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.58	Put			3,486.73000	3.48673	3,756,730	10.93		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,300.21000	2.30021	2,076,760	11.61		0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			1,689.48000	1.68948	1,856,350	11.61		0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Call			2,411.93000	2.41193	2,182,580	11.66		0.00	0	
R2032 On 02/11/2023 Bond Future	11.28	Put			1,610.73000	1.61073	1,771,700	11.66		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.00	Call			1,685.47000	1.68547	1,499,080	11.33		0.00	0	
R2032 On 02/11/2023 Bond Future	11.00	Put			2,229.54000	2.22954	2,433,470	11.33		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.60	Call			3,390.58000	3.39058	3,118,150	12.05		0.00	0	
R2032 On 02/11/2023 Bond Future	11.60	Put			1,085.83000	1.08583	1,203,720	12.05		0.00	0	15,50
R2032 On 02/11/2023 Bond Future	11.78	Call			3,997.42000	3.99742	3,704,420	12.27		0.00	0	
R2032 On 02/11/2023 Bond Future	11.78	Put			862.46000	0.86246	959,780	12.27		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.23	Call			2,272.63000	2.27263	2,050,670	11.60		0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			1,709.61000	1.70961	1,877,970	11.60		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Call			4,419.61000	4.41961	4,114,440	12.42		0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			737.30000	0.73730	822,450	12.42		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			5,750.17000	5.75017	5,415,490	12.88		0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			454.60000	0.45460	510,240	12.88		0.00	0	50
R2032 On 02/11/2023 Bond Future	11.50	Call			3,069.24000	3.06924	2,809,400	11.92		0.00	0	
R2032 On 02/11/2023 Bond Future	11.50	Put			1,230.52000	1.23052	1,361,000	11.92		0.00	0	50
R2032 On 01/02/2024 Bond Future	10.01	Put			6,555.02000	6.55502	6,869,090	10.50		0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Put			4,419.93000	4.41993	4,675,840	10.79		0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,805.82000	1.80582	1,647,390	10.92		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.76	Put			3,903.03000	3.90303	4,139,960	10.92		0.00	0	
R2032 On 01/02/2024 Bond Future	10.78	Call			1,845.83000	1.84583	1,685,150	10.94		0.00	0	20
R2032 On 01/02/2024 Bond Future	10.78	Put			3,845.88000	3.84588	4,080,560	10.94		0.00	0	
R2032 On 01/02/2024 Bond Future	10.01	Call			709.63000	0.70963	628,340	10.50		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	11.09	Put			3,043.16000	3.04316	3,243,110	11.23		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Call			4,350.72000	4.35072	4,089,070	11.93		0.00	0	
R2032 On 01/02/2024 Bond Future	11.75	Put			1,803.81000	1.80381	1,937,520	11.93		0.00	0	20
R2032 On 01/02/2024 Bond Future	11.83	Call			4,598.21000	4.59821	4,329,620	12.02		0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			1,690.37000	1.69037	1,817,140	12.02		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2032 On 01/02/2024 Bond Future	10.59	Call			1,491.05000	1.49105	1,351,600	10.79		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Put			1,676.85000	1.67685	1,802,780	12.03		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,660.97000	4.66097	4,390,690	12.04		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,663.22000	1.66322	1,788,300	12.04		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			6,823.06000	6.82306	6,506,610	12.77		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			972.74000	0.97274	1,051,650	12.77		0.00	0	20
R2032 On 01/02/2024 Bond Future	11.09	Call			2,531.23000	2.53123	2,335,820	11.23		0.00	0	50
R2032 On 01/02/2024 Bond Future	12.62	Call			7,242.76000	7.24276	6,919,590	12.91		0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			880.23000	0.88023	952,420	12.91		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	12.73	Call			7,631.17000	7.63117	7,302,280	13.03		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			802.98000	0.80298	869,450	13.03		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Call			4,629.66000	4.62966	4,360,230	12.03		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,449.60000	1.44960	1,325,200	10.54		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			5,870.57000	5.87057	6,149,230	10.54		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,733.10000	1.73310	1,592,220	10.64		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			5,274.92000	5.27492	5,537,100	10.64		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,750.24000	1.75024	1,608,420	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,243.54000	5.24354	5,504,780	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,767.47000	1.76747	1,624,710	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,212.30000	5.21230	5,472,600	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,820.06000	1.82006	1,674,460	10.68		0.00	0	50
R2032 On 02/05/2024 Bond Future	10.59	Put			5,119.66000	5.11966	5,377,120	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			1,927.66000	1.92766	1,776,380	10.72		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			4,937.74000	4.93774	5,189,520	10.72		0.00	0	
R2032 On 02/05/2024 Bond Future	10.86	Call			2,336.24000	2.33624	2,164,910	10.88		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			4,342.68000	4.34268	4,574,410	10.88		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			2,838.90000	2.83890	2,645,770	11.08		0.00	0	50
R2032 On 02/05/2024 Bond Future	11.09	Put			3,763.15000	3.76315	3,973,080	11.08		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,469.56000	3.46956	3,252,620	11.33		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			3,191.55000	3.19155	3,377,670	11.33		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			8,166.50000	8.16650	7,843,510	12.91		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,160.90000	1.16090	1,240,970	12.91		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			9,075.81000	9.07581	8,739,490	13.01		0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			930.92000	0.93092	997,660	13.01		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			9,626.67000	9.62667	9,282,740	13.01		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			800.84000	0.80084	859,970	13.01		0.00	0	1,50
R2032 On 01/08/2024 Bond Future	11.15	Put			3,920.17000	3.92017	4,147,040	9.65		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			2,836.75000	2.83675	2,636,830	9.64		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			3,967.06000	3.96706	4,195,830	9.64		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			2,858.78000	2.85878	2,657,920	9.65		0.00	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 01/08/2024 Bond Future	11.14	Put			3,943.38000	3.94338	4,171,210	9.65		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			2,881.25000	2.88125	2,679,430	9.65		0.00	0	
Total R2032 Option										0.00	0	42,60
Total For R2032										4,996,441,806.97	57,199	242,03
R2035 On 03/08/2023 Bond Future			11.74500	85.96301	11.68122	86.31030		12.66		2,387,106,824.69	27,769	
R2035 On 02/11/2023 Bond Future			11.86370	83.28520	11.78789	83.69040		13.67		7,828,808.80	94	168,40
R2035 On 01/02/2024 Bond Future			11.97209	85.16399	11.89383	85.57459		13.07		0.00	0	
R2035 On 02/05/2024 Bond Future			12.07691	82.57236	11.99567	82.99111		13.33		0.00	0	
R2035 On 01/08/2024 Bond Future			12.18326	84.44973	12.09550	84.89392		12.20		0.00	0	
Total R2035 Future										2,394,935,633.49	27,863	168,40
R2035 On 03/08/2023 Bond Future	11.75	Call			467.91000	0.46791	27,130	13.05		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			93.49000	0.09349	0,000	13.05		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Call			1,609.80000	1.60980	1,261,830	13.41		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			0.68000	0.00068	0,000	13.41		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			1,662.71000	1.66271	1,314,910	13.42		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			0.51000	0.00051	0,000	13.42		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			1,715.61000	1.71561	1,367,940	13.44		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			0.38000	0.00038	0,000	13.44		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Call			4,304.89000	4.30489	3,957,600	14.23		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Put			0.00000	0.00000	0,000	14.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,411.06000	1.41106	1,254,030	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			3,473.72000	3.47372	3,721,890	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,432.68000	1.43268	1,274,080	13.55		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,439.83000	3.43983	3,686,430	13.55		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			304.04000	0.30404	253,180	12.57		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,919.60000	6.91960	7,273,940	12.57		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			2,229.24000	2.22924	2,020,820	14.04		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.74	Put			2,486.68000	2.48668	2,683,460	14.04		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			3,813.75000	3.81375	3,536,760	14.80		0.00	0	70
R2035 On 02/11/2023 Bond Future	12.24	Put			1,438.46000	1.43846	1,566,670	14.80		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			867.45000	0.86745	754,820	13.13		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			4,562.69000	4.56269	4,855,260	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			6,130.05000	6.13005	5,793,850	15.71		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			701.79000	0.70179	770,790	15.71		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			9,185.34000	9.18534	8,809,250	16.67		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			273.34000	0.27334	302,450	16.67		0.00	0	70
R2035 On 02/11/2023 Bond Future	11.43	Call			1,454.65000	1.45465	1,294,480	13.57		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			3,406.33000	3.40633	3,651,360	13.57		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Put			7,829.38000	7.82938	8,161,390	12.07		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2035 On 01/02/2024 Bond Future	11.12	Put			5.62685000	5.62685	5,908,500	12.38		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			4.06159000	4.06159	3,814,110	13.63		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2.57418000	2.57418	2,737,300	13.63		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			4.09308000	4.09308	3,844,610	13.64		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2.55438000	2.55438	2,716,510	13.64		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			0.71814000	0.71814	639,550	12.07		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Call			4.12465000	4.12465	3,875,190	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2.53472000	2.53472	2,695,860	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8.63070000	8.63070	8,288,710	15.30		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			0.93885000	0.93885	1,007,460	15.30		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			1.40591000	1.40591	1,276,960	12.38		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.19	Call			1.98935000	1.98935	1,842,930	12.79		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6.31062000	6.31062	6,582,950	12.79		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2.00788000	2.00788	1,860,530	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6.27358000	6.27358	6,544,980	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2.02678000	2.02678	1,878,480	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6.23697000	6.23697	6,507,420	12.80		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			4.95906000	4.95906	5,193,240	12.26		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3.44053000	3.44053	3,232,340	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			5.01364000	5.01364	5,249,640	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3.46534000	3.46534	3,256,230	12.25		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			4.98629000	4.98629	5,221,370	12.25		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3.49023000	3.49023	3,280,220	12.26		0.00	0	
Total R2035 Option										0.00	0	4,55
Total For R2035										2,394,935,633.49	27,863	173,00
R2037 On 03/08/2023 Bond Future			12.10000	76.53471	12.03122	76.90681		14.35		3,312,651,852.93	43,283	
R2037 On 02/11/2023 Bond Future			12.23373	78.07810	12.13729	78.59104		14.75		5,309,310.80	68	65,75
R2037 On 01/02/2024 Bond Future			12.34167	75.58303	12.24209	76.10408		14.90		0.00	0	76,95
R2037 On 02/05/2024 Bond Future			12.45653	77.28848	12.35324	77.82026		14.47		0.00	0	
R2037 On 01/08/2024 Bond Future			12.57690	74.78956	12.46648	75.34825		14.55		0.00	0	
Total R2037 Future										3,317,961,163.73	43,351	142,75
R2037 On 03/08/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	15.63		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Put			10.31154000	10.31154	10,683,640	15.63		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			0.00000	0.00000	0,000	13.22		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Put			5.91313000	5.91313	6,285,230	13.22		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			0.55270000	0.55270	107,690	15.02		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			0.72910000	0.72910	0,000	15.02		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			0.59583000	0.59583	161,460	15.03		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			0.62270000	0.62270	0,000	15.03		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 03/08/2023 Bond Future	12.14	Call			640.19000	0.64019	215,170	15.05		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			52.92000	0.05292	0,000	15.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			1,034.73000	1.03473	877,420	14.09		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,157.46000	4.15746	4,513,090	14.09		0.00	0	
R2037 On 02/11/2023 Bond Future	12.02	Call			2,033.95000	2.03395	1,788,440	14.78		0.00	0	7:
R2037 On 02/11/2023 Bond Future	12.02	Put			2,664.67000	2.66467	2,932,100	14.78		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			999.50000	0.99950	845,980	14.06		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			4,235.71000	4.23571	4,595,130	14.06		0.00	0	
R2037 On 02/11/2023 Bond Future	12.52	Call			3,559.34000	3.55934	3,224,310	15.61		0.00	0	7:
R2037 On 02/11/2023 Bond Future	12.52	Put			1,553.36000	1.55336	1,731,270	15.61		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Call			8,887.55000	8.88755	8,417,530	17.83		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Put			307.93000	0.30793	350,850	17.83		0.00	0	7:
R2037 On 02/11/2023 Bond Future	11.56	Call			1,017.09000	1.01709	861,670	14.08		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,196.53000	4.19653	4,554,050	14.08		0.00	0	
R2037 On 01/02/2024 Bond Future	12.09	Put			3,666.26000	3.66626	3,934,240	15.03		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,118.28000	3.11828	3,356,140	15.36		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			3,503.32000	3.50332	3,218,810	15.38		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,095.21000	3.09521	3,331,750	15.38		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			3,532.56000	3.53256	3,246,730	15.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,072.30000	3.07230	3,307,520	15.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.09	Call			2,860.23000	2.86023	2,607,160	15.03		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	12.93	Call			5,451.31000	5.45131	5,094,360	16.31		0.00	0	
R2037 On 01/02/2024 Bond Future	12.93	Put			1,956.52000	1.95652	2,120,620	16.31		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	13.93	Call			9,072.33000	9.07233	8,635,370	17.80		0.00	0	
R2037 On 01/02/2024 Bond Future	13.93	Put			907.90000	0.90790	991,990	17.80		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	12.31	Call			3,474.19000	3.47419	3,191,000	15.36		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			1,852.98000	1.85298	1,680,510	13.88		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			6,859.03000	6.85903	7,218,340	13.88		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			1,870.95000	1.87095	1,697,310	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			6,820.25000	6.82025	7,178,390	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			1,888.78000	1.88878	1,713,990	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			6,781.38000	6.78138	7,138,370	13.89		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Put			5,367.03000	5.36703	5,667,570	14.42		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Call			3,472.77000	3.47277	3,216,820	14.40		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Put			5,423.99000	5.42399	5,726,730	14.40		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Call			3,497.00000	3.49700	3,239,950	14.41		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Put			5,395.45000	5.39545	5,697,090	14.41		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Call			3,521.30000	3.52130	3,263,150	14.42		0.00	0	
Total R2037 Option										0.00	0	9,65

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 R2037									3,317,961,163.73	43,351	152,40
R2040 On 03/08/2023 Bond Future			12.36000	76.77304	12.28625	77.19226		15.23	1,262,379,096.72	16,443	
R2040 On 02/11/2023 Bond Future			12.49732	78.31480	12.39571	78.88279		15.65	105,333,406.00	1,345	36,71
R2040 On 01/02/2024 Bond Future			12.60924	75.57471	12.50431	76.15200		15.87	1,511,494.20	20	93,22
R2040 On 02/05/2024 Bond Future			12.72748	77.27990	12.61868	77.86917		15.38	0.00	0	
R2040 On 01/08/2024 Bond Future			12.85131	74.53033	12.73535	75.14790		14.69	0.00	0	
Total R2040 Future									1,369,223,996.92	17,808	129,95
R2040 On 03/08/2023 Bond Future	12.21	Call			91.90000	0.09190	0,000	15.63	0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			529.15000	0.52915	856,470	15.63	0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			107.01000	0.10701	0,000	15.64	0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			486.70000	0.48670	798,910	15.64	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			123.87000	0.12387	0,000	15.66	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			446.06000	0.44606	741,410	15.66	0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			723.21000	0.72321	595,450	14.64	0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			5,472.71000	5.47271	5,912,940	14.64	0.00	0	
R2040 On 02/11/2023 Bond Future	12.10	Call			1,704.45000	1.70445	1,471,140	15.40	0.00	0	8;
R2040 On 02/11/2023 Bond Future	12.10	Put			3,395.99000	3.39599	3,730,670	15.40	0.00	0	
R2040 On 02/11/2023 Bond Future	11.50	Call			604.73000	0.60473	493,150	14.53	0.00	0	8;
R2040 On 02/11/2023 Bond Future	11.50	Put			5,913.13000	5.91313	6,369,540	14.53	0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			709.36000	0.70936	583,440	14.63	0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			5,520.67000	5.52067	5,962,740	14.63	0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Call			7,148.24000	7.14824	6,666,480	18.09	0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			627.76000	0.62776	713,990	18.09	0.00	0	1;
R2040 On 02/11/2023 Bond Future	11.60	Call			737.36000	0.73736	607,730	14.65	0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			5,425.13000	5.42513	5,863,490	14.65	0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			1,060.68000	1.06068	891,640	14.92	0.00	0	1;
R2040 On 02/11/2023 Bond Future	11.80	Put			4,528.86000	4.52886	4,927,810	14.92	0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			3,158.40000	3.15840	2,821,370	16.27	0.00	0	1;
R2040 On 02/11/2023 Bond Future	12.60	Put			2,023.16000	2.02316	2,254,120	16.27	0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Call			4,473.62000	4.47362	4,072,640	16.93	0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Put			1,348.97000	1.34897	1,515,980	16.93	0.00	0	8;
R2040 On 01/02/2024 Bond Future	12.34	Put			3,941.21000	3.94121	4,239,550	16.01	0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			3,051.25000	3.05125	2,770,760	16.03	0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,912.90000	3.91290	4,209,700	16.03	0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			2,995.46000	2.99546	2,718,050	16.00	0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,969.91000	3.96991	4,269,790	16.00	0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			3,023.19000	3.02319	2,744,240	16.01	0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,778.92000	1.77892	1,599,740	14.49	0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,603.63000	7.60363	8,013,720	14.49	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2040 On 02/05/2024 Bond Future	11.62	Call			1,796.88000	1.79688	1,616,410	14.50		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,560.48000	7.56048	7,969,280	14.50		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,761.07000	1.76107	1,583,160	14.48		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,646.97000	7.64697	8,058,330	14.48		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			5,640.49000	5.64049	5,983,220	14.50		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,386.44000	3.38644	3,110,320	14.51		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			5,609.29000	5.60929	5,950,740	14.51		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,411.76000	3.41176	3,134,360	14.52		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			5,578.55000	5.57855	5,918,720	14.52		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,361.51000	3.36151	3,086,670	14.50		0.00	0	
Total R2040 Option										0.00	0	3,00
Total For R2040										1,369,223,996.92	17,808	133,00
R2044 On 03/08/2023 Bond Future			12.43500	73.05617	12.36121	73.47613		16.16		1,706,957,412.05	23,365	
R2044 On 02/11/2023 Bond Future			12.56906	74.51619	12.46743	75.08521		16.63		102,012,664.11	1,369	52,34
R2044 On 01/02/2024 Bond Future			12.67763	71.81564	12.57271	72.39418		16.90		2,585,363.04	36	31,87
R2044 On 02/05/2024 Bond Future			12.79188	73.43597	12.68315	74.02659		16.44		0.00	0	
R2044 On 01/08/2024 Bond Future			12.91128	70.72415	12.79562	71.34236		16.41		0.00	0	
Total R2044 Future										1,811,555,439.20	24,770	84,16
R2044 On 03/08/2023 Bond Future	11.75	Call			0.00000	0.00000	0,000	15.23		0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			3,640.97000	3.64097	4,060,930	15.23		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Call			0.04000	0.00004	0,000	15.68		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,115.90000	2.11590	2,535,820	15.68		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Call			5.57000	0.00557	0,000	15.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			33.39000	0.03339	0,000	16.67		0.00	0	
R2044 On 03/08/2023 Bond Future	12.15	Put			1,230.46000	1.23046	1,644,850	15.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			7.18000	0.00718	0,000	15.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			1,173.30000	1.17330	1,586,080	15.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			9.18000	0.00918	0,000	16.01		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			1,116.61000	1.11661	1,527,390	16.01		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			819.93000	0.81993	366,580	16.67		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			623.91000	0.62391	510,420	15.53		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,992.87000	5.99287	6,448,400	15.53		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			599.00000	0.59900	488,990	15.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,095.05000	6.09505	6,554,060	15.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			611.36000	0.61136	499,620	15.51		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,043.82000	6.04382	6,501,100	15.51		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,393.90000	4.39390	4,711,130	16.95		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,764.35000	2.76435	2,501,470	16.97		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,362.96000	4.36296	4,678,620	16.97		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 Intert
R2044	On	01/02/2024	Bond Future	12.27	Call		2,711.30000	2.71130	2,451,550	16.93	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		4,425.25000	4.42525	4,744,040	16.93	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		2,737.66000	2.73766	2,476,350	16.95	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		1,808.94000	1.80894	1,628,830	15.53	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,792.69000	7.79269	8,203,200	15.53	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		1,827.23000	1.82723	1,645,830	15.54	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		7,748.54000	7.74854	8,157,760	15.54	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		1,790.76000	1.79076	1,611,930	15.52	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,837.03000	7.83703	8,248,820	15.52	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		6,261.21000	6.26121	6,610,790	16.16	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		3,416.20000	3.41620	3,146,350	16.18	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		6,228.30000	6.22830	6,576,660	16.18	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		3,440.85000	3.44085	3,169,770	16.19	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		6,195.54000	6.19554	6,542,670	16.19	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		3,391.64000	3.39164	3,123,010	16.16	0.00	0	
Total R2044 Option											0.00	0	
Total For R2044											1,811,555,439.20	24,770	84,16
R2048	On	03/08/2023	Bond Future			12.34500	76.22850	12.28121	76.59986	15.98	3,723,304,854.00	48,844	
R2048	On	02/11/2023	Bond Future			12.47335	73.33758	12.38719	73.83083	17.42	2,053,452.24	28	232,46
R2048	On	01/02/2024	Bond Future			12.58153	74.99197	12.49263	75.49304	16.72	0.00	0	
R2048	On	02/05/2024	Bond Future			12.68566	72.23423	12.59361	72.74565	17.25	0.00	0	
R2048	On	01/08/2024	Bond Future			12.79087	73.87641	12.69278	74.41347	16.33	0.00	0	13,00
Total R2048 Future											3,725,358,306.24	48,872	245,46
R2048	On	03/08/2023	Bond Future	11.80	Call		0.00000	0.00000	0,000	15.60	0.00	0	
R2048	On	03/08/2023	Bond Future	11.80	Put		2,913.69000	2.91369	3,285,050	15.60	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		10.91000	0.01091	0,000	16.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		1,144.55000	1.14455	1,505,000	16.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		13.70000	0.01370	0,000	16.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		1,087.28000	1.08728	1,444,940	16.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		17.07000	0.01707	0,000	16.20	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		1,030.68000	1.03068	1,384,970	16.20	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		323.49000	0.32349	0,000	16.58	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Put		213.75000	0.21375	261,620	16.58	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call		5,039.74000	5.03974	4,668,380	18.37	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		0.00000	0.00000	0,000	18.37	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call		1,133.31000	1.13331	979,980	16.61	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.80	Put		4,661.06000	4.66106	5,000,980	16.61	0.00	0	20
R2048	On	02/11/2023	Bond Future	12.50	Call		2,969.35000	2.96935	2,687,770	17.90	0.00	0	20
R2048	On	02/11/2023	Bond Future	12.50	Put		2,324.75000	2.32475	2,536,420	17.90	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2048	On	02/11/2023	Bond Future	13.60	Call		7,133.21000	7.13321	6,717,110	20.05	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put		705.88000	0.70588	783,030	20.05	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.47	Call		612.38000	0.61238	514,700	16.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put		6,258.00000	6.25800	6,653,570	16.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call		625.03000	0.62503	525,820	16.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put		6,204.96000	6.20496	6,599,000	16.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call		637.97000	0.63797	537,210	16.17	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put		6,152.30000	6.15230	6,544,790	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call		2,695.62000	2.69562	2,472,430	16.58	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put		4,627.09000	4.62709	4,904,970	16.58	0.00	0	
R2048	On	01/02/2024	Bond Future	12.30	Call		0.00000	0.00000	2,838,400	16.80	2,838,400.00	1,000	1,00
R2048	On	01/02/2024	Bond Future	12.30	Put		0.00000	0.00000	4,446,930	16.80	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Call		0.00000	0.00000	6,270,990	18.62	0.00	0	
R2048	On	01/02/2024	Bond Future	13.37	Put		0.00000	0.00000	2,087,130	18.62	2,087,130.00	1,000	1,00
R2048	On	01/02/2024	Bond Future	11.50	Call		0.00000	0.00000	1,127,860	15.71	1,127,860.00	1,000	1,00
R2048	On	01/02/2024	Bond Future	11.50	Put		0.00000	0.00000	7,675,580	15.71	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call		2,642.51000	2.64251	2,422,050	16.55	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put		4,693.04000	4.69304	4,973,650	16.55	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call		2,669.00000	2.66900	2,447,180	16.56	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put		4,659.96000	4.65996	4,939,210	16.56	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call		1,707.68000	1.70768	1,559,800	16.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put		8,582.42000	8.58242	8,945,960	16.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call		1,725.39000	1.72539	1,576,420	16.36	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put		8,534.47000	8.53447	8,896,920	16.36	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call		1,743.21000	1.74321	1,593,140	16.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put		8,486.73000	8.48673	8,848,080	16.37	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call		3,815.65000	3.81565	3,567,370	16.11	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put		6,040.94000	6.04094	6,329,720	16.11	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call		3,842.00000	3.84200	3,592,670	16.12	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put		6,009.11000	6.00911	6,296,840	16.12	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call		3,868.42000	3.86842	3,618,040	16.13	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put		5,977.43000	5.97743	6,264,110	16.13	0.00	0	
Total R2048 Option											6,053,390.00	3,000	3,62
Total For R2048											3,731,411,696.24	51,872	249,11
R2053	On	03/08/2023	Bond Future			12.33000	98.54016	12.27623	98.94368	16.22	0.00	0	
R2053	On	02/11/2023	Bond Future			12.47322	94.57188	12.38183	95.24483	17.68	0.00	0	5,11
R2053	On	01/02/2024	Bond Future			12.57726	96.70536	12.48292	97.38935	16.97	0.00	0	
R2053	On	02/05/2024	Bond Future			12.68604	93.02187	12.58818	93.71998	17.52	0.00	0	
R2053	On	01/08/2024	Bond Future			12.79632	95.13593	12.69203	95.86820	16.58	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
Total R2053 Future										0.00	0	5,18
R2053 On 03/08/2023 Bond Future	12.70	Call			3,096.23000	3.09623	2,692,640	17.63		0.00	0	
R2053 On 03/08/2023 Bond Future	12.70	Put			0.07000	0.00007	0,000	17.63		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Call			3,167.00000	3.16700	2,763,430	17.65		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Put			0.05000	0.00005	0,000	17.65		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Call			3,237.68000	3.23768	2,834,120	17.67		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Put			0.04000	0.00004	0,000	17.67		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Call			5,275.38000	5.27538	4,826,450	18.79		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Put			2,197.86000	2.19786	2,421,880	18.79		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Call			5,322.06000	5.32206	4,871,220	18.81		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Put			2,174.91000	2.17491	2,397,020	18.81		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Call			5,368.87000	5.36887	4,916,120	18.83		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Put			2,152.18000	2.15218	2,372,380	18.83		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Call			6,600.86000	6.60086	6,168,190	18.11		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Put			3,508.34000	3.50834	3,759,660	18.11		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Call			6,644.73000	6.64473	6,210,630	18.13		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Put			3,483.69000	3.48369	3,733,580	18.13		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Call			6,688.69000	6.68869	6,253,160	18.15		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Put			3,459.22000	3.45922	3,707,680	18.15		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Call			7,572.78000	7.57278	7,141,610	18.68		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Put			4,564.14000	4.56414	4,831,080	18.68		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Call			7,614.51000	7.61451	7,182,120	18.70		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Put			4,538.35000	4.53835	4,804,070	18.70		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Call			7,656.60000	7.65660	7,223,010	18.71		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Put			4,513.02000	4.51302	4,777,540	18.71		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Call			8,146.56000	8.14656	7,699,900	17.38		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Put			5,142.50000	5.14250	5,428,110	17.38		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Call			8,187.19000	8.18719	7,739,370	17.40		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Put			5,116.67000	5.11667	5,401,120	17.40		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Call			8,227.85000	8.22785	7,778,890	17.41		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Put			5,090.97000	5.09097	5,374,280	17.41		0.00	0	
Total R2053 Option										0.00	0	
Total For R2053										0.00	0	5,18
R209 On 03/08/2023 Bond Future			11.81000	66.15577	11.74112	66.48411		14.35	367,098,367.73		5,549	
R209 On 02/11/2023 Bond Future			11.93210	64.33388	11.83568	64.78656		15.46	5,082,376.52		79	32,84
R209 On 01/02/2024 Bond Future			12.02484	65.78518	11.92554	66.24522		14.83	0.00		0	1,68
R209 On 02/05/2024 Bond Future			12.12222	64.11626	12.01946	64.58575		15.11	0.00		0	
R209 On 01/08/2024 Bond Future			12.22131	65.57383	12.11199	66.06646		14.43	0.00		0	
Total R209 Future									372,180,744.25		5,628	34,58

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intern
R209	On	03/08/2023	Bond Future	10.00	Call			0.00000	0.00000	0,000	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	10.00	Put			9,138.58000	9.13858	9,466,920	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call			0.00000	0.00000	0,000	13.26	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Put			5,261.83000	5.26183	5,590,170	13.26	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call			0.00000	0.00000	0,000	13.26	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put			4,995.76000	4.99576	5,324,100	13.26	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			994.46000	0.99446	660,150	15.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			5.97000	0.00597	0,000	15.16	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call			1,223.74000	1.22374	893,610	15.25	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put			1.79000	0.00179	0,000	15.25	0.00	0	
R209	On	03/08/2023	Bond Future	11.25	Call			0.00000	0.00000	0,000	13.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.25	Put			2,410.68000	2.41068	2,739,020	13.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			904.05000	0.90405	566,430	15.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			9.28000	0.00928	0,000	15.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			949.12000	0.94912	613,320	15.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			7.46000	0.00746	0,000	15.14	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			985.10000	0.98510	836,380	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			3,384.28000	3.38428	3,688,240	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			1,001.92000	1.00192	851,450	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			3,351.48000	3.35148	3,653,690	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			968.57000	0.96857	821,590	14.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			3,417.42000	3.41742	3,723,120	14.78	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			3,353.24000	3.35324	3,087,310	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,411.00000	2.41100	2,605,110	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			3,380.24000	3.38024	3,113,150	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,392.42000	2.39242	2,585,370	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			3,326.31000	3.32631	3,061,540	15.37	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,429.71000	2.42971	2,624,980	15.37	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			1,701.98000	1.70198	1,543,000	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			5,722.48000	5.72248	6,032,990	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			1,718.30000	1.71830	1,558,280	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			5,688.90000	5.68890	5,998,370	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			1,685.74000	1.68574	1,527,820	14.49	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			5,756.20000	5.75620	6,067,770	14.49	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			3,093.82000	3.09382	2,864,220	14.23	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			4,575.71000	4.57571	4,838,740	14.23	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			3,115.66000	3.11566	2,885,070	14.24	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			4,550.82000	4.55082	4,812,860	14.24	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			3,072.05000	3.07205	2,843,450	14.22	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			4,600.71000	4.60071	4,864,740	14.22	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Option												0.00	0	
Total For R209												372,180,744.25	5,628	34,550
R210	On	03/08/2023	Bond Future			225.24531	225.24531	225.25828	225.25828			78,835,858.50	350	
R210	On	02/11/2023	Bond Future			227.08207	227.08207	227.08123	227.08123			0.00	0	
R210	On	01/02/2024	Bond Future			232.25877	232.25877	232.24775	232.24775			0.00	0	30
R210	On	02/05/2024	Bond Future			234.31263	234.31263	234.29791	234.29791			0.00	0	
R210	On	01/08/2024	Bond Future			239.69415	239.69415	239.72292	239.72292			0.00	0	
Total R210 Future												78,835,858.50	350	37
Total For R210												78,835,858.50	350	37
R213	On	03/08/2023	Bond Future			10.85500	83.50548	10.78602	83.81083		9.73	335,775,535.08	4,021	
R213	On	02/11/2023	Bond Future			10.95626	81.73692	10.87475	82.08901		10.57	3,024,266.04	37	33,000
R213	On	01/02/2024	Bond Future			11.04588	83.58078	10.96126	83.93716		10.26	0.00	0	
R213	On	02/05/2024	Bond Future			11.13219	81.90717	11.04374	82.27045		10.09	0.00	0	
R213	On	01/08/2024	Bond Future			11.21947	83.76979	11.12268	84.15701		9.20	0.00	0	
Total R213 Future												338,799,801.12	4,058	33,010
R213	On	03/08/2023	Bond Future	11.61	Call			3,553.67000	3.55367	3,248,320	12.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			0.00000	0.00000	0,000	12.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			3,595.57000	3.59557	3,290,220	12.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			0.00000	0.00000	0,000	12.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			3,637.43000	3.63743	3,332,080	12.82	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			0.00000	0.00000	0,000	12.82	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,362.09000	2.36209	2,145,310	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,308.55000	1.30855	1,443,860	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			7,591.25000	7.59125	7,259,460	12.73	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			151.28000	0.15128	171,580	12.73	0.00	0	70
R213	On	02/11/2023	Bond Future	10.94	Call			1,909.13000	1.90913	1,716,350	10.75	0.00	0	70
R213	On	02/11/2023	Bond Future	10.94	Put			1,627.12000	1.62712	1,786,430	10.75	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,335.60000	2.33560	2,120,100	10.92	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,324.68000	1.32468	1,461,270	10.92	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,388.55000	2.38855	2,170,500	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,292.42000	1.29242	1,426,460	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			3,274.37000	3.27437	3,020,130	11.28	0.00	0	70
R213	On	02/11/2023	Bond Future	11.44	Put			872.13000	0.87213	969,980	11.28	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,346.10000	1.34610	1,451,380	11.19	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			4,461.09000	4.46109	4,209,260	11.20	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,335.06000	1.33506	1,439,610	11.20	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,403.04000	4.40304	4,152,670	11.18	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,357.44000	1.35744	1,463,450	11.18	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			4,431.93000	4.43193	4,180,830	11.19	0.00	0	

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	02/05/2024	Bond Future	10.29	Call		1,519.27000	1.51927	1,393,800	9.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		4,699.57000	4.69957	4,937,380	9.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,534.37000	1.53437	1,408,050	9.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		4,671.46000	4.67146	4,908,420	9.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,504.00000	1.50400	1,379,390	9.76	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		4,727.53000	4.72753	4,966,200	9.76	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		3,633.57000	3.63357	3,841,200	9.10	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,590.74000	2.59074	2,410,310	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		3,612.60000	3.61260	3,819,390	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,610.62000	2.61062	2,429,350	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		3,591.74000	3.59174	3,797,690	9.11	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,570.94000	2.57094	2,391,350	9.10	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											338,799,801.12	4,058	35,20
R214	On	03/08/2023	Bond Future			12.19000	61.99772	12.11614	62.35354	15.77	421,522,498.28	6,799	
R214	On	02/11/2023	Bond Future			12.31721	59.93374	12.21566	60.41591	17.11	2,936,753.26	49	20,60
R214	On	01/02/2024	Bond Future			12.41884	61.28571	12.31420	61.77611	16.44	0.00	0	
R214	On	02/05/2024	Bond Future			12.51652	59.36308	12.40841	59.86369	16.85	0.00	0	
R214	On	01/08/2024	Bond Future			12.61490	60.71273	12.50045	61.23629	15.42	0.00	0	
Total R214 Future											424,459,251.54	6,848	20,60
R214	On	03/08/2023	Bond Future	12.14	Call		271.42000	0.27142	0,000	16.05	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		156.11000	0.15611	240,510	16.05	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		300.76000	0.30076	0,000	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		137.22000	0.13722	192,280	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		331.74000	0.33174	0,000	16.08	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		120.04000	0.12004	144,120	16.08	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		676.76000	0.67676	559,320	16.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,414.19000	4.41419	4,778,920	16.19	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		651.61000	0.65161	537,430	16.16	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		4,494.28000	4.49428	4,862,270	16.16	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		664.15000	0.66415	548,340	16.18	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		4,454.17000	4.45417	4,820,530	16.18	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,336.41000	3.33641	3,589,610	16.69	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,577.77000	2.57777	2,339,250	16.70	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,312.21000	3.31221	3,564,090	16.70	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,530.19000	2.53019	2,294,320	16.67	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,360.94000	3.36094	3,615,470	16.67	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,553.84000	2.55384	2,316,640	16.69	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,596.69000	1.59669	1,437,120	15.97	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
R214	On	02/05/2024	Bond Future	11.47	Put		6,236.96000	6.23696	6,578,000	15.97	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,612.63000	1.61263	1,451,940	15.98	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,200.52000	6.20052	6,540,440	15.98	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,581.03000	1.58103	1,422,570	15.97	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,273.74000	6.27374	6,615,890	15.97	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		4,642.91000	4.64291	4,924,630	15.32	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,063.46000	3.06346	2,820,540	15.33	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		4,616.99000	4.61699	4,897,630	15.33	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,085.36000	3.08536	2,841,360	15.34	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		4,590.95000	4.59095	4,870,510	15.34	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,041.38000	3.04138	2,799,540	15.32	0.00	0	
Total R214 Option											0.00	0	
Total For R214										424,459,251.54	6,848	20,600	
Total for Bond										29,017,871,927.13	335,527	1,451,270	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			869.04900	869.04900	872.22500	872.22500				112,976,370.00	13	
GOVI On 02/11/2023 GOVI			887.17900	887.17900	891.32700	891.32700				8,871,790.00	1	82
GOVI On 01/02/2024 GOVI			907.19200	907.19200	911.39300	911.39300				0.00	0	
GOVI On 02/05/2024 GOVI			927.67600	927.67600	931.95800	931.95800				0.00	0	
GOVI On 01/08/2024 GOVI			948.78700	948.78700	953.33900	953.33900				0.00	0	
Total GOVI Future										121,848,160.00	14	82
GOVI On 03/08/2023 GOVI	837.21	Call			350,150.00000	35.01500	318,390,000			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			350,050.00000	35.00500	318,290,000			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			349,950.00000	34.99500	318,190,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			55,070.00000	5.50700	13,590,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			55,270.00000	5.52700	13,790,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			55,170.00000	5.51700	13,690,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			313,930.00000	31.39300	271,920,000			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			314,130.00000	31.41300	272,120,000			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			314,030.00000	31.40300	272,020,000			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			190,220.00000	19.02200	233,040,000			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			190,320.00000	19.03200	233,140,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.97	Call			0.00000	0.00000	0,000			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
GOVI	On	02/05/2024	GOVI	950.97	Put		190,120.00000	19.01200	232,940,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call		99,590.00000	9.95900	54,070,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call		99,490.00000	9.94900	53,970,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call		99,690.00000	9.96900	54,170,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											121,848,160.00	14	82
Total for GOVI											121,848,160.00	14	82
AL37	On	03/08/2023	Index Future			885.25800	885.25800	886.66900	886.66900		0.00	0	
AL37	On	02/11/2023	Index Future			904.03900	904.03900	906.08700	906.08700		0.00	0	
AL37	On	01/02/2024	Index Future			924.43200	924.43200	926.48600	926.48600		0.00	0	
AL37	On	02/05/2024	Index Future			945.30600	945.30600	947.39200	947.39200		0.00	0	
AL37	On	01/08/2024	Index Future			966.81900	966.81900	969.12700	969.12700		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/08/2023	Index Future			1,010.98500	1,010.98500	1,014.93400	1,014.93400		0.00	0	
AL7T	On	02/11/2023	Index Future			1,032.54300	1,032.54300	1,037.16100	1,037.16100		0.00	0	
AL7T	On	01/02/2024	Index Future			1,055.83500	1,055.83500	1,060.51000	1,060.51000		0.00	0	
AL7T	On	02/05/2024	Index Future			1,079.67500	1,079.67500	1,084.44000	1,084.44000		0.00	0	
AL7T	On	01/08/2024	Index Future			1,104.24600	1,104.24600	1,109.32000	1,109.32000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/08/2023	Index Future			881.71500	881.71500	884.92500	884.92500		8,817,150.00	1	
ALBI	On	02/11/2023	Index Future			900.08400	900.08400	904.30500	904.30500		0.00	0	10
ALBI	On	01/02/2024	Index Future			920.38800	920.38800	924.66300	924.66300		0.00	0	
ALBI	On	02/05/2024	Index Future			941.17000	941.17000	945.52800	945.52800		0.00	0	
ALBI	On	01/08/2024	Index Future			962.58900	962.58900	967.22000	967.22000		0.00	0	
Total ALBI Future											8,817,150.00	1	10
Total For ALBI											8,817,150.00	1	10
IGOV	On	03/08/2023	Index Future			329.00600	329.00600	328.95300	328.95300		552,730,080.00	168	
IGOV	On	02/11/2023	Index Future			336.46600	336.46600	336.23900	336.23900		0.00	0	5
IGOV	On	01/02/2024	Index Future			344.13600	344.13600	343.88900	343.88900		0.00	0	
IGOV	On	02/05/2024	Index Future			351.98500	351.98500	351.72700	351.72700		0.00	0	
IGOV	On	01/08/2024	Index Future			360.07100	360.07100	359.87300	359.87300		0.00	0	
Total IGOV Future											552,730,080.00	168	51
Total For IGOV											552,730,080.00	168	51

Contract 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 Index										561,547,230.00	169	62
JIBAR f On 16/08/2023 Jibar Future			8.44000	91.56000	8.44000	91.56000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.47500	91.52500	8.46000	91.54000				0.00	0	
JIBAR f On 18/10/2023 Jibar Future			8.52500	91.47500	8.50000	91.50000				0.00	0	
JIBAR f On 15/11/2023 Jibar Future			8.53000	91.47000	8.51000	91.49000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.54500	91.45500	8.51500	91.48500				0.00	0	
JIBAR f On 17/01/2024 Jibar Future			8.54000	91.46000	8.50500	91.49500				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.47000	91.53000	8.43500	91.56500				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.35500	91.64500	8.31000	91.69000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.28500	91.71500	8.22500	91.77500				0.00	0	
JIBAR f On 18/12/2024 Jibar Future			8.12000	91.88000	8.05000	91.95000				0.00	0	
JIBAR f On 19/03/2025 Jibar Future			8.06500	91.93500	7.99000	92.01000				0.00	0	
JIBAR f On 18/06/2025 Jibar Future			8.01000	91.99000	7.94500	92.05500				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 :										29,701,267,317.13	335,710	1,452,71
ABCPI3 On 07/12/2023 Spot Bond			5.54500	333.10592	5.54500	333.03659				0.00	0	5,000,00
Total ABCPI3 SPOT										0.00	0	5,000,00
Total For ABCPI3										0.00	0	5,000,00
ABF001 On 13/09/2026 Spot Bond					0.00000	101.51077				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.85236				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.14500	99.79347	10.14500	99.76649				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.11000	87.14098	12.11000	87.11299				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.10294				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.96943				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	103.42501				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.30786				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.62122				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.25936				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.32255				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.88836				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.94658				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.95985				0.00	10,000,000,000	2,500,000,000
Total ABFN29 SPOT										0.00	10,000,000,000	2,500,000,000
Total For ABFN29										0.00	10,000,000,000	2,500,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.74249				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	99.99418				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.26813				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3! On 07/02/2024 Spot Bond					0.00000	100.31658				0.00	0	50,000,00
Total ABFN35 SPOT										0.00	0	50,000,00
Total For ABFN35										0.00	0	50,000,00
ABFN3! On 07/02/2026 Spot Bond					0.00000	100.53018				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3! On 07/02/2029 Spot Bond					0.00000	101.39386				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4! On 16/09/2024 Spot Bond					0.00000	101.69226				0.00	0	60,000,00
Total ABFN40 SPOT										0.00	0	60,000,00
Total For ABFN40										0.00	0	60,000,00
ABFN4! On 16/09/2026 Spot Bond					0.00000	101.38664				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4! On 16/09/2029 Spot Bond					0.00000	101.62242				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4! On 14/10/2024 Spot Bond					0.00000	100.65199				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4! On 14/10/2026 Spot Bond					0.00000	100.65843				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4! On 24/06/2025 Spot Bond					0.00000	101.15238				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4! On 24/08/2023 Spot Bond					0.00000	101.82185				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4! On 24/08/2025 Spot Bond					0.00000	101.86775				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4! On 30/03/2024 Spot Bond					0.00000	101.19645				0.00	0	
Total ABFN49 SPOT										0.00	0	

Contract 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 ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.88633				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.71906				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5 On 30/03/2031 Spot Bond					0.00000	100.90088				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5 On 14/02/2025 Spot Bond					0.00000	100.03358				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5 On 14/02/2027 Spot Bond					0.00000	100.41360				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5 On 14/02/2029 Spot Bond					0.00000	99.81647				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5 On 08/11/2027 Spot Bond					0.00000	102.27793				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5 On 14/11/2025 Spot Bond					0.00000	99.82226				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5 On 14/11/2027 Spot Bond					0.00000	99.81745				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5 On 28/11/2025 Spot Bond					0.00000	101.86685				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6 On 05/04/2026 Spot Bond					0.00000	100.87935				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6 On 24/02/2028 Spot Bond					0.00000	102.07932				0.00	0	5,950,000.00

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 ABFN61 SPOT										0.00	0	5,950,000.00
Total For ABFN61										0.00	0	5,950,000.00
ABFN6: On 24/02/2030 Spot Bond					0.00000	102.33691				0.00	0	460,000.00
Total ABFN62 SPOT										0.00	0	460,000.00
Total For ABFN62										0.00	0	460,000.00
ABFN6: On 28/06/2026 Spot Bond					0.00000	101.05744				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6: On 28/06/2028 Spot Bond					0.00000	101.08444				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6: On 28/06/2030 Spot Bond					0.00000	101.09308				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.27148				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.54391				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.98251				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.62564				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.26835				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	102.02131				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.16337				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.20545				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.84000	7.84000	7.84000	166.77773				0.00	0	1,000,000.00
Total ABKI04 SPOT										0.00	0	1,000,000.00
Total For ABKI04										0.00	0	1,000,000.00
ABKI04 On 13/03/2024 Spot Bond			100.00000	95.72106	100.00000	95.50473				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.64000	4.64000	4.64000	168.61802				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	217.95465				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.19900	5.19900	5.19900	242.42722				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			9.06000	9.06000	9.06000	105.43094				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.46500	104.33583	9.46500	104.30961				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.47000	106.54737	9.47000	106.52058				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.69500	103.70942	8.69500	103.68501				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.02500	10.02500	10.02500	103.09937				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.46500	101.82407	9.46500	101.79848				0.00	0	
Total ABS7 SPOT										0.00	0	

Contract 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 ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	19.67579	100.00000	19.63248				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			5.19500	333.48585	5.19500	333.41955				0.00	0	13,600,00
Total ABS12 SPOT										0.00	0	13,600,00
Total For ABSI2										0.00	0	13,600,00
ABX01 On 10/07/2024 Spot Bond			11.93500	11.93500	11.93500	99.95607				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.46914				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.44322				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.39947				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.63533				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	102.09103				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.42488				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.46148				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.32269				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.09673				0.00	0	250,000,00

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 AGLG01 SPOT										0.00	0	250,000,00
Total For AGLG01										0.00	0	250,000,00
AGRIA1 On 28/10/2025 Spot Bond					0.00000	109.30871				0.00	0	4,094,625,10
Total AGRIA1 SPOT										0.00	0	4,094,625,10
Total For AGRIA1										0.00	0	4,094,625,10
AGT01 On 10/10/2023 Spot Bond					0.00000	101.52099				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	105.21763				0.00	0	500,000,00
Total AGT02 SPOT										0.00	0	500,000,00
Total For AGT02										0.00	0	500,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.93937				0.00	400,000,000	200,000,00
Total AGT03 SPOT										0.00	400,000,000	200,000,00
Total For AGT03										0.00	400,000,000	200,000,00
AGT04 On 27/10/2025 Spot Bond					0.00000	104.49532				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.31305				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.55877				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.56929				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.36000	96.32214	9.36000	96.29820				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.58533				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.63874				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF2D On 18/07/2026 Spot Bond					0.00000	100.70533				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.53058				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	102.06103				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			10.25000	104.54932	10.25000	104.52008				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.99701				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	102.12408				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	102.20813				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.81145				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.35440				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.98738				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	102.12395				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	102.20798				0.00	0	
Total AHF6C1 SPOT										0.00	0	

Contract 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 AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.79580				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	102.13128				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.18616				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.16595				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	102.13444				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.24997				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	102.21006				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.27786				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.85870				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.96500	100.46437	10.96500	100.43522				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.28500	91.55554	12.28500	91.52588				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.73871				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	99.90916				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	102.04032				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.20000	197.90683	7.20000	197.85694				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.51845				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.99978				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	102.33297				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	102.03884				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.13249				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.20768				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.54065				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	102.14727				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC00: On 28/03/2024 Spot Bond					0.00000	101.04891				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.03989				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.03989				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.03989				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01: On 17/10/2023 Spot Bond					0.00000	100.55436				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	99.75541				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	102.66693				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	102.72326				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.29621				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	101.44986				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.73500	12.73500	12.73500	100.45481				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	101.39408				0.00	0	
Total ASC023 SPOT										0.00	0	

Contract 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 ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	99.72433				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	101.92357				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.89162				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.82194				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	102.08542				0.00	0	240,000,00
Total ASC028 SPOT										0.00	0	240,000,00
Total For ASC028										0.00	0	240,000,00
ASC02: On 26/05/2026 Spot Bond					0.00000	102.02587				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	101.45125				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	101.42512				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	101.38466				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	101.36643				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	101.11517				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	101.13265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC035: On 17/10/2027 Spot Bond					0.00000	100.88077				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASC036: On 20/06/2028 Spot Bond					0.00000	100.61676				0.00	0	
Total ASC037 SPOT										0.00	0	
Total For ASC037										0.00	0	
ASC037: On 21/07/2028 Spot Bond					0.00000	100.48765				0.00	0	
Total ASC038 SPOT										0.00	0	
Total For ASC038										0.00	0	
ASC038: On 21/07/2028 Spot Bond					0.00000	100.47173				0.00	0	
Total ASC039 SPOT										0.00	0	
Total For ASC039										0.00	0	
ASC039: On 21/07/2028 Spot Bond					0.00000	100.49514				0.00	0	100,000,00
Total ASC040 SPOT										0.00	0	100,000,00
Total For ASC040										0.00	0	100,000,00
ASC040: On 20/06/2028 Spot Bond					0.00000	100.41238				0.00	0	
Total ASC041 SPOT										0.00	0	
Total For ASC041										0.00	0	
ASC041: On 20/06/2028 Spot Bond					0.00000	100.25402				0.00	0	
Total ASC042 SPOT										0.00	0	
Total For ASC042										0.00	0	
ASC042: On 04/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	25,000,000,000	25,000,000,00	
Total ASC043 SPOT										10,000,000,000,000.00	25,000,000,000	25,000,000,00
Total For ASC043										10,000,000,000,000.00	25,000,000,000	25,000,000,00
ASN022: On 07/12/2033 Spot Bond			5.54900	256.84491	5.54900	256.79136			0.00	0	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN037: On 07/12/2033 Spot Bond			5.64900	233.55897	5.64900	233.50964			0.00	0	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN154: On 31/03/2028 Spot Bond			5.99000	210.13234	5.99000	210.08606			0.00	0	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN19: On 31/01/2038 Spot Bond			5.60000	117.52379	5.60000	117.49921				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.91028				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	99.78090				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27: On 20/08/2048 Spot Bond					0.00000	102.14929				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28: On 21/08/2023 Spot Bond					0.00000	102.11987				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28: On 13/09/2025 Spot Bond					0.00000	101.60958				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29: On 26/09/2023 Spot Bond					0.00000	101.14717				0.00	0	23,900,00
Total ASN291 SPOT										0.00	0	23,900,00
Total For ASN291										0.00	0	23,900,00
ASN30: On 20/12/2023 Spot Bond					0.00000	101.39168				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31: On 20/12/2023 Spot Bond					0.00000	101.78109				0.00	0	20,000,00
Total ASN310 SPOT										0.00	0	20,000,00
Total For ASN310										0.00	0	20,000,00
ASN31: On 31/03/2029 Spot Bond			5.29400	5.29400	5.29400	117.84605				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.75500	5.75500	5.75500	108.33330				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.42369				0.00	0	
Total ASN327 SPOT										0.00	0	

Contract 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 ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	101.53605				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	99.91690				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	101.10971				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.81000	114.71904	5.81000	114.69442				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.40460				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.96286				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.46573				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.37215				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.37215				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.99063				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.61146				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.45917				0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN373 SPOT										0.00	0	20,000,00
Total For ASN373										0.00	0	20,000,00
ASN37 On 20/12/2024 Spot Bond					0.00000	101.76520				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 06/11/2023 Spot Bond					0.00000	100.41733				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	101.51398				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2024 Spot Bond					0.00000	101.51398				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	101.57976				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39 On 17/12/2025 Spot Bond					0.00000	101.38888				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40 On 20/12/2024 Spot Bond					0.00000	101.35911				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41 On 20/12/2024 Spot Bond					0.00000	101.48885				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41 On 05/12/2023 Spot Bond					0.00000	101.77563				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42 On 20/12/2024 Spot Bond					0.00000	103.48338				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN45(On 23/06/2025 Spot Bond					0.00000	101.28471				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45(On 21/12/2026 Spot Bond					0.00000	101.40210				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46(On 31/01/2024 Spot Bond			10.71000	10.71000	10.71000	99.52838				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47(On 31/08/2024 Spot Bond			11.40000	11.40000	11.40000	104.24036				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47(On 17/08/2025 Spot Bond					0.00000	101.82786				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48(On 20/06/2025 Spot Bond					0.00000	101.61103				0.00	0	320,000,00
Total ASN480 SPOT										0.00	0	320,000,00
Total For ASN480										0.00	0	320,000,00
ASN48(On 25/08/2025 Spot Bond					0.00000	143.91636				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48(On 28/02/2025 Spot Bond			11.18500	11.18500	11.18500	103.82803				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48(On 01/09/2025 Spot Bond					0.00000	101.79145				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.43963				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49(On 15/09/2025 Spot Bond					0.00000	101.43963				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50(On 28/09/2025 Spot Bond					0.00000	101.33214				0.00	0	
Total ASN507 SPOT										0.00	0	

Contract 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 ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.75500	96.30526	10.75500	96.27770				0.00	0	26,900,00
Total ASN508 SPOT										0.00	0	26,900,00
Total For ASN508										0.00	0	26,900,00
ASN50: On 21/12/2026 Spot Bond			9.93500	96.13116	9.93500	96.10570				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.48500	95.17269	10.48500	95.14611				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.48500	95.17269	10.48500	95.14611				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.06000	100.23032	9.06000	100.20619				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.01000	100.27027	11.01000	100.24108				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			10.96000	100.26926	10.96000	100.24018				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.46000	100.19637	10.46000	100.16904				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.46000	100.19637	10.46000	100.16904				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	101.07074				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	100.20901				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/01/2026 Spot Bond			11.09500	99.17702	11.09500	99.14792				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN557 On 31/01/2024 Spot Bond			11.18500	99.84979	11.18500	99.82076				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN558 On 31/01/2024 Spot Bond			11.04500	99.95176	11.04500	99.92305				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	100.63579				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN561 On 24/04/2025 Spot Bond					0.00000	100.41566				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN569 On 04/09/2024 Spot Bond					0.00000	101.83202				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN587 On 18/03/2024 Spot Bond					0.00000	96.61691				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN595 On 31/01/2024 Spot Bond			10.53500	99.55282	10.53500	99.52549				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN607 On 23/04/2026 Spot Bond					0.00000	100.41199				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	102.27420				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	101.65169				0.00	0	160,000,00
Total ASN607 SPOT										0.00	0	160,000,00
Total For ASN607										0.00	0	160,000,00
ASN610 On 31/01/2030 Spot Bond					0.00000	100.23208				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 31/03/2024 Spot Bond					0.00000	101.09233				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.32845				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.38814				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.20307				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.34622				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.18186				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.03586				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.47596				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.56116				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.09286				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.88782				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.80113				0.00	0	
Total ASN646 SPOT										0.00	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 ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.22261				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	102.31856				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	101.05095				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.16292				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.98382				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.55986				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.27976				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	94.99985				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.93962				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.74682				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.22559				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.74682				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN694 On 31/01/2030 Spot Bond					0.00000	99.80235				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.43030				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.43678				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702 On 20/06/2024 Spot Bond					0.00000	101.59393				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN713 On 04/05/2024 Spot Bond					0.00000	100.02098				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2025 Spot Bond					0.00000	102.42755				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.23283				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.84308				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	101.02912				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.66160				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 31/07/2026 Spot Bond					0.00000	100.22132				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN73(On 28/02/2026 Spot Bond					0.00000	102.14667				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73(On 31/03/2026 Spot Bond					0.00000	101.23001				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74(On 20/06/2026 Spot Bond					0.00000	101.39788				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74(On 20/06/2026 Spot Bond					0.00000	101.41085				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74(On 25/11/2024 Spot Bond					0.00000	96.17863				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74(On 31/10/2026 Spot Bond					0.00000	100.21452				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76(On 21/12/2026 Spot Bond					0.00000	101.06761				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77(On 21/12/2026 Spot Bond					0.00000	101.01029				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78(On 21/12/2026 Spot Bond			10.18884	10.18884	10.18884	102.19304				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79(On 15/03/2025 Spot Bond					0.00000	101.84328				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79(On 31/01/2024 Spot Bond			10.84000	10.84000	10.84000	99.85117				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80(On 31/07/2027 Spot Bond					0.00000	100.23028				0.00	0	
Total ASN803 SPOT										0.00	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 ASN803										0.00	0	
ASN80 On 31/01/2027 Spot Bond					0.00000	100.21362				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80 On 31/01/2030 Spot Bond					0.00000	100.21382				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80 On 21/12/2026 Spot Bond					0.00000	101.28650				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81 On 06/04/2025 Spot Bond					0.00000	101.01456				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82 On 02/04/2026 Spot Bond					0.00000	101.02266				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.77095				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	101.12146				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82 On 31/01/2037 Spot Bond					0.00000	91.37695				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.79810				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.40373				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82 On 08/04/2025 Spot Bond					0.00000	100.38754				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83 On 14/04/2027 Spot Bond					0.00000	100.77233				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.70482				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.70482				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.23041				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.44322				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.49174				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.48946				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.48946				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.42111				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	98.84379				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.22884				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.22790				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN85: On 20/06/2027 Spot Bond					0.00000	101.39797				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.42406				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	102.14674				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.59063				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	100.21381				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	100.67176				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.74117				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.70176				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.70176				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.55239				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.55239				0.00	0	
Total ASN868 SPOT										0.00	0	

Contract 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 ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.20640				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.33102				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.56649				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.55354				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.76175				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.60012				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.20746				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.60905				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.63500	100.18436	11.63500	100.15413				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	96.05665				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.20444				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.38491				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.13066				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.18513				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.14818				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.11121				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.07965				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.10738				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.07965				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.10738				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	98.35301				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	90.82121				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	101.50153				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN93(On 20/12/2027 Spot Bond					0.00000	107.97464				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.59895				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	100.22046				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.51474				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.46677				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	101.42377				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.66368				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.38824				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.39797				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	102.14674				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	100.23120				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	101.57952				0.00	0	
Total ASN953 SPOT										0.00	0	

Contract 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 ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.43415				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.35911				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.15325				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	121.32609				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.64427				0.00	0	240,000,00
Total ASN973 SPOT										0.00	0	240,000,00
Total For ASN973										0.00	0	240,000,00
ASN97: On 20/12/2027 Spot Bond					0.00000	101.38505				0.00	0	500,000,00
Total ASN974 SPOT										0.00	0	500,000,00
Total For ASN974										0.00	0	500,000,00
ASN97: On 24/01/2025 Spot Bond					0.00000	88.50736				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.23773				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.46288				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.89962				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	81.37562				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	99.77089				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	99.75632				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	99.72959				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	101.37710				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	101.52770				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.68220				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.65604				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	102.14694				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.64500	101.66954	7.64500	101.64854				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.04916				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.07301				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.78064				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW38 On 12/07/2027 Spot Bond					0.00000	101.21835				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	102.01361				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.87000	101.11261	9.87000	101.08600				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	102.16629				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.46923				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.38500	12.38500	12.38500	103.80369				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.86189				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.41439				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.40795				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.47188				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.56326				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.24474				0.00	0	
Total BAYA89 SPOT										0.00	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 BAYA89										0.00	0	
BAYA9 On 30/06/2024 Spot Bond					0.00000	101.45841				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.35756				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA9 On 30/09/2024 Spot Bond					0.00000	101.33205				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.96780				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA9 On 30/06/2025 Spot Bond					0.00000	101.32402				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	100.67492				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA9 On 30/09/2025 Spot Bond					0.00000	99.75663				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA9 On 30/09/2023 Spot Bond					0.00000	101.41023				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA9 On 30/09/2027 Spot Bond					0.00000	101.37284				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.53539				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.57147				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB1 On 30/09/2024 Spot Bond					0.00000	101.56322				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.53779				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB2 On 30/06/2025 Spot Bond					0.00000	101.52787				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2 On 30/09/2023 Spot Bond					0.00000	101.53740				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2 On 30/09/2024 Spot Bond					0.00000	101.53580				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2 On 30/09/2025 Spot Bond					0.00000	101.58663				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.49000	9.49000	9.49000	97.34359				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.99991				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.47477				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.31822				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.03463				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.36824				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BDX40 On 16/09/2033 Spot Bond					0.00000	79.00760				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.38067				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.72771				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.97793				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX49 On 30/01/2024 Spot Bond					0.00000	100.20550				0.00	0	
Total BDX49 SPOT										0.00	0	
Total For BDX49										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.91166				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.45688				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.02524				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			9.15500	102.26073	9.15500	102.23571				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.81130				0.00	0	2,450,000,0€
Total BID13 SPOT										0.00	0	2,450,000,0€
Total For BID13										0.00	0	2,450,000,0€
BID15 On 28/10/2024 Spot Bond					0.00000	100.57606				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.46833				0.00	120,000,000	560,000,0€
Total BID16 SPOT										0.00	120,000,000	560,000,0€

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 BID16										0.00	120,000,000	560,000,000
BID17 On 24/06/2027 Spot Bond					0.00000	101.14839				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.22501				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.80670				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.84700				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.97800				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	61.88000				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	55.31400				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.86032				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.87854				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.49915				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	102.13727				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	102.20270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS05 On 09/06/2029 Spot Bond					0.00000	101.70789				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BNPS06 On 01/08/2028 Spot Bond					0.00000	100.16428				0.00	0	
Total BNPS07 SPOT										0.00	0	
Total For BNPS07										0.00	0	
BNPS07 On 01/08/2029 Spot Bond					0.00000	100.16508				0.00	0	
Total BNPS08 SPOT										0.00	0	
Total For BNPS08										0.00	0	
BNPS08 On 04/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BNPS10 SPOT										0.00	0	
Total For BNPS10										0.00	0	
BPPF10 On 09/10/2023 Spot Bond					0.00000	100.81911				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF13 On 19/11/2024 Spot Bond					0.00000	102.34725				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF20 On 12/10/2023 Spot Bond					0.00000	100.75339				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF27 On 03/11/2023 Spot Bond					0.00000	100.10517				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF30 On 24/08/2024 Spot Bond					0.00000	102.08754				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 11/01/2024 Spot Bond					0.00000	100.71570				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	101.00984				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF31 On 10/05/2024 Spot Bond					0.00000	99.92496				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF31 On 03/07/2024 Spot Bond					0.00000	100.93184				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF41 On 14/07/2026 Spot Bond					0.00000	100.65469				0.00	0	
Total BPPF40 SPOT										0.00	0	
Total For BPPF40										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.13151				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.16762				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA101 On 30/09/2026 Spot Bond					0.00000	101.34734				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.32184				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	101.34951				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	101.32384				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	101.29828				0.00	0	360,000,00
Total BYA105 SPOT										0.00	0	360,000,00
Total For BYA105										0.00	0	360,000,00
CBL29 On 30/04/2024 Spot Bond					0.00000	100.48198				0.00	0	
Total CBL29 SPOT										0.00	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 CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.01616			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	102.28273			0.00	0	120,000,00
Total CBL31 SPOT									0.00	0	120,000,00
Total For CBL31									0.00	0	120,000,00
CCT02 On 12/06/2024 Spot Bond			9.18500	103.71270	9.18500	103.68726			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.83500	106.32758	9.83500	106.29984		2,360,400,000,000.00		240,000,000	120,000,00
Total CCT03 SPOT								2,360,400,000,000.00		240,000,000	120,000,00
Total For CCT03								2,360,400,000,000.00		240,000,000	120,000,00
CCT04 On 17/07/2027 Spot Bond			10.87500	10.87500	10.87500	99.20518			0.00	0	
Total CCT04 SPOT									0.00	0	
Total For CCT04									0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.49506			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.49777			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.51612			0.00	0	
Total CGR51 SPOT									0.00	0	
Total For CGR51									0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.33223			0.00	0	
Total CGR52 SPOT									0.00	0	
Total For CGR52									0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.39003			0.00	0	
Total CGR53 SPOT									0.00	0	
Total For CGR53									0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.49495			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.46654				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			10.17000	104.24051	10.17000	104.21242				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	102.85320				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN379 On 20/03/2024 Spot Bond			11.47500	103.47962	11.47500	103.44826				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN385 On 20/09/2024 Spot Bond					0.00000	104.14530				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.34000	162.30339	7.34000	162.26202				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN454 On 31/01/2025 Spot Bond			9.47000	157.52252	9.47000	157.47363				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.81500	104.53491	9.81500	104.50769				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.72311				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN502 On 11/10/2024 Spot Bond					0.00000	100.83750				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	102.33940				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.56393				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	101.38368				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	102.50518				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	101.62305				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.60551				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.71500	99.95178	10.71500	99.92343				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	100.35905				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.68089				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	163.84500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	101.10204				0.00	0	
Total CLN545 SPOT										0.00	0	

Contract 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 CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.18500	104.22003	10.18500	104.19142				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.23500	103.34288	10.23500	103.31486				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.32500	102.07236	10.32500	102.04445				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 20/03/2024 Spot Bond					0.00000	100.40200				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 15/11/2023 Spot Bond					0.00000	99.77205				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	99.80840				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	102.10273				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.72099				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	135.82800				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	99.88762				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.68500	101.32064	10.68500	101.33758				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.18500	102.34872	10.18500	102.32110				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.06962				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	102.07636				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.22967				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 11/02/2024 Spot Bond					0.00000	99.89141				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.41500	101.49828	10.41500	101.47028			833,200,000,000.00		80,000,000	40,000,000
Total CLN571 SPOT									833,200,000,000.00		80,000,000	40,000,000
Total For CLN571									833,200,000,000.00		80,000,000	40,000,000
CLN571 On 12/11/2025 Spot Bond					0.00000	99.80281			0.00		0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.89108			0.00		0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.53552			0.00		0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.53432			0.00		0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.58798			0.00		0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	101.05002			0.00		0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	99.91755				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	101.56822				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2024 Spot Bond					0.00000	100.59620				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2024 Spot Bond					0.00000	102.09287				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	103.25059				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	102.04944				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	101.41403				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	102.95005				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	103.19479				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.76000	157.39510	5.76000	132.89872				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	102.29215				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	101.23474				0.00	0	
Total CLN595 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	102.08230				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.65500	9.65500	9.65500	101.25098				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.01700				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.55550				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.41403				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.41403				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 05/08/2024 Spot Bond			9.24000	9.24000	9.24000	99.58618				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.00009				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.42585				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.86527				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.62836				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	102.11256				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.39728				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.16547				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	101.75902				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	102.01419				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	100.82140				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.46364				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 31/05/2024 Spot Bond					0.00000	101.93564				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.28615				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.57271				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN626 On 19/08/2025 Spot Bond					0.00000	102.39061				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.80915				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.38000	59.00567	13.38000	76.74818				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	102.24126				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			10.88500	101.99045	10.88500	101.96059				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	102.38406				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	102.22300				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.93938				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN634 On 09/11/2024 Spot Bond					0.00000	99.91728				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	104.27852				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	102.06085				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	102.37751				0.00	0	
Total CLN637 SPOT										0.00	0	

Contract 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 CLN637										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	103.49519				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	102.50848				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	100.58989				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	102.06715				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.40357				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.28167				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.40490				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	102.46750				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	101.94340				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	102.37751				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	102.37751				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	102.99950				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.55376				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.16252				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.74739				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	133.58600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	156.53800				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	104.00100				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.66561				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	102.28068				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	102.53031				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN67: On 31/01/2025 Spot Bond			6.29698	164.71594	6.29698	133.73853				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			6.29698	164.71594	6.29698	133.73939				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	102.56305				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	102.65034				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.36274				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	103.99147				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.68449				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.33394				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.35427				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	99.93072				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.48967				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	101.48944				0.00	0	
Total CLN688 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For CLN688										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.11889				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69 On 26/09/2023 Spot Bond					0.00000	101.17592				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	101.38602				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69 On 17/05/2025 Spot Bond					0.00000	102.70630				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	88.92193				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.45301				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69 On 21/12/2026 Spot Bond					0.00000	105.46141				0.00	0	100,000,00
Total CLN699 SPOT										0.00	0	100,000,00
Total For CLN699										0.00	0	100,000,00
CLN70 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.40558				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70 On 12/02/2025 Spot Bond					0.00000	100.01293				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.46770				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70 On 19/08/2025 Spot Bond					0.00000	102.69398				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70 On 11/09/2026 Spot Bond					0.00000	102.11406				0.00	220,000,000	110,000,00

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 CLN708 SPOT										0.00	220,000,000	110,000,000
Total For CLN708										0.00	220,000,000	110,000,000
CLN708 On 26/08/2025 Spot Bond					0.00000	101.36386				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	81.55531				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	81.79300				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	101.47937				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	99.82242				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	101.37317				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.37317				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.37317				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	80.61458				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	101.50222				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	79.63231				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN72 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	79.94818				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN72 On 01/06/2026 Spot Bond					0.00000	101.79290				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN72 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	80.64373				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.31096				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.31096				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.31096				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.32366				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.32366				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN72 On 21/06/2025 Spot Bond					0.00000	101.32366				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	83.08797				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN73 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	84.10206				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN73 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	84.72539				0.00	0	
Total CLN732 SPOT										0.00	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 CLN732										0.00	0	
CLN73: On 21/12/2027 Spot Bond					0.00000	101.38598				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN73: On 11/09/2026 Spot Bond					0.00000	101.51741				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN73: On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.08662				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN73: On 20/12/2023 Spot Bond					0.00000	101.69428				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN73: On 20/06/2026 Spot Bond					0.00000	123.22400				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN74: On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	92.89584				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN74: On 19/08/2025 Spot Bond					0.00000	102.35568				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN74: On 31/03/2032 Spot Bond					0.00000	101.26244				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	101.84890				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	97.42930				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	100.45453				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	101.96331				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.38197				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.22840				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	101.10868				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.71004				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	100.97459				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	101.78215				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.07902				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.50420				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN756 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.25086				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN762 On 31/07/2024 Spot Bond					0.00000	100.56713				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN763 On 12/02/2025 Spot Bond					0.00000	99.90843				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN764 On 21/07/2027 Spot Bond					0.00000	100.44521				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN765 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.62373				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN766 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.07902				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	101.37805				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN769 On 23/09/2026 Spot Bond					0.00000	101.14500				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN770 On 31/07/2024 Spot Bond					0.00000	108.18156				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	85.49834				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	90.75060				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN773 On 28/08/2028 Spot Bond					0.00000	103.42619				0.00	0	
Total CLN773 SPOT										0.00	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 CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.23345				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.36900	5.36900	5.36900	111.66380				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN775 On 31/05/2026 Spot Bond					0.00000	102.05430				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	102.31301				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN778 On 31/01/2027 Spot Bond					0.00000	100.21085				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.21178				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN780 On 19/08/2025 Spot Bond					0.00000	104.87313				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN781 On 31/01/2027 Spot Bond					0.00000	100.21639				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.21842				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.20438				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.20438				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN787 On 31/01/2027 Spot Bond					0.00000	114.29466				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.12733				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN789 On 31/01/2025 Spot Bond					0.00000	100.22949				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	99.93520				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.22949				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.90753				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.22949				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	101.20446				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	100.22949				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	100.22965				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.23011				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN80(On 31/01/2026 Spot Bond					0.00000	100.23011				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80(On 28/02/2026 Spot Bond					0.00000	102.15591				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80(On 31/01/2025 Spot Bond					0.00000	85.80047				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN80(On 31/01/2025 Spot Bond					0.00000	107.26953				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN80(On 31/01/2027 Spot Bond					0.00000	100.21233				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN80(On 31/01/2027 Spot Bond					0.00000	100.23114				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN80(On 28/02/2027 Spot Bond					0.00000	102.16529				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN80(On 31/01/2027 Spot Bond					0.00000	100.21824				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.49000	97.36826	9.49000	97.34359				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81(On 26/08/2025 Spot Bond					0.00000	101.31815				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.34500				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN81(On 31/01/2025 Spot Bond					0.00000	100.22949				0.00	0	
Total CLN815 SPOT										0.00	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 CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.22973				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.23114				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN817 On 31/01/2030 Spot Bond					0.00000	100.21086				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.22949				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.22973				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.20446				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	100.22973				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.22973				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	100.22936				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	100.22973				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	91.07552				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	100.22949				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	101.55652				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.82677				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	100.22936				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.58500	9.58500	9.58500	100.49266				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	102.14659				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	102.14674				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	102.14674				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	102.14663				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	101.20647				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN83(On 20/06/2027 Spot Bond					0.00000	101.38889				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	104.17150				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	105.09210				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84(On 20/07/2026 Spot Bond					0.00000	103.35720				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84(On 07/09/2026 Spot Bond					0.00000	101.73403				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84(On 31/03/2025 Spot Bond					0.00000	101.20446				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN84(On 31/03/2027 Spot Bond					0.00000	101.20445				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN84(On 31/03/2029 Spot Bond					0.00000	101.20406				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85(On 31/07/2025 Spot Bond					0.00000	100.24179				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	101.43691				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	101.39797				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	101.45245				0.00	0	
Total CLN853 SPOT										0.00	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 CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.53410				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.56001				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.44481				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	0.00000				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	86.98053				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.22973				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.46282				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.38500				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.70654				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN863 On 31/07/2025 Spot Bond					0.00000	111.41200				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	102.30190				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	103.74040				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN866 On 31/01/2025 Spot Bond					0.00000	100.24887				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN867 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.21778				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.20732				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN869 On 31/07/2027 Spot Bond					0.00000	100.20904				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.20811				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	86.48948				0.00	0	977,423,30
Total CLN872 SPOT										0.00	0	977,423,30
Total For CLN872										0.00	0	977,423,30
CLN872 On 31/08/2025 Spot Bond					0.00000	102.14659				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN873 On 20/06/2027 Spot Bond					0.00000	101.41743				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	100.27440				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.27440				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	101.53450				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN879 On 02/04/2026 Spot Bond					0.00000	101.01700				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	101.01229				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.57742				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	100.20624				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	82.36155				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	81.17122				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	81.17122				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	80.99483				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	81.14178				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.80000	5.80000	5.80000	129.53278				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	110.00523				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	101.52770				0.00	0	
Total CLN890 SPOT										0.00	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 CLN890										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN89 On 20/12/2027 Spot Bond					0.00000	101.46029				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN89 On 31/07/2025 Spot Bond					0.00000	100.22973				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN89 On 20/12/2025 Spot Bond					0.00000	101.42637				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	102.14659				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN89 On 30/09/2027 Spot Bond					0.00000	101.20438				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN89 On 02/04/2026 Spot Bond					0.00000	100.97455				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN89 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN89 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.49604				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN90 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	67.00869				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90 On 20/12/2027 Spot Bond			11.62500	11.62500	11.62500	103.14594				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90 On 20/12/2027 Spot Bond					0.00000	103.23370				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.27000	11.27000	11.27000	101.21222				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	101.72844				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.61176				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.51862				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.86151				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.42740				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.15000				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.52784				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.22919				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.51897				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN914 On 20/12/2027 Spot Bond					0.00000	101.68110				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	101.74102				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	103.26270				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	102.08049				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.39283				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.14681				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	102.14681				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.14667				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	102.14667				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	101.68820				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.59628				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.60535				0.00	0	
Total CLN925 SPOT										0.00	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 CLN925										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.61829				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.61182				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN927 On 31/01/2026 Spot Bond					0.00000	100.22919				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	99.26400				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN930 On 20/06/2028 Spot Bond					0.00000	100.63910				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	101.62477				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN932 On 20/06/2028 Spot Bond			12.62000	12.62000	12.62000	100.07009				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	101.90330				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN936 On 20/03/2025 Spot Bond					0.00000	99.55900				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN937 On 20/03/2027 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN938 On 20/06/2028 Spot Bond					0.00000	101.34737				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN939 On 20/03/2026 Spot Bond					0.00000	101.77400				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN940 On 20/06/2030 Spot Bond					0.00000	101.71537				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN941 On 31/03/2031 Spot Bond					0.00000	101.20431				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	101.20431				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN943 On 31/03/2028 Spot Bond					0.00000	101.20634				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	101.52115				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	101.33958				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	101.54059				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	101.68949				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN94(On 20/06/2028 Spot Bond					0.00000	101.57945				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN95(On 20/06/2028 Spot Bond					0.00000	101.76707				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN95(On 31/03/2026 Spot Bond					0.00000	101.20446				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN95(On 23/09/2026 Spot Bond					0.00000	101.39990				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN95(On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN95(On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN95(On 20/06/2028 Spot Bond					0.00000	101.60535				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN95(On 20/06/2028 Spot Bond					0.00000	101.40221				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN95(On 20/06/2028 Spot Bond					0.00000	101.54059				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN95(On 31/08/2027 Spot Bond					0.00000	101.99452				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN95(On 31/08/2028 Spot Bond					0.00000	101.90469				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN96(On 30/09/2026 Spot Bond					0.00000	101.32818				0.00	0	
Total CLN960 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN960										0.00	0	
CLN96 On 20/06/2026 Spot Bond					0.00000	101.07648				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.47500	101.39286	11.47500	101.36195				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.60500	100.53214	11.60500	100.50116				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.24500	93.17291	13.24500	93.14028				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.83500	93.07837	11.83500	93.04913				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	103.00702				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.58500	10.58500	10.58500	102.03726				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.81048				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	102.17475				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.78810				0.00	0	100,000,00
Total DSY06 SPOT										0.00	0	100,000,00
Total For DSY06										0.00	0	100,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	102.42919				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.38910				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF002 On 14/09/2023 Spot Bond					0.00000	101.40024				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF003 On 14/09/2025 Spot Bond					0.00000	101.63203				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF004 On 15/06/2024 Spot Bond					0.00000	101.35573				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF005 On 15/06/2026 Spot Bond					0.00000	101.38890				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DTP006 On 04/08/2024 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 DTP008 SPOT									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For DTP008									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
DV24 On 18/02/2024 Spot Bond			9.58500	99.79167	9.58500	104.59710			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	99.73894	9.69000	104.54396			0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	99.73894	9.69000	104.54396			0.00	0		
Total DV24/R2023 SPOT									0.00	0		
Total For DV24/R2023									0.00	0		
DV27 On 02/02/2027 Spot Bond			10.78500	96.25682	10.78500	96.22934			0.00	0		
Total DV27 SPOT									0.00	0		
Total For DV27									0.00	0		
DV29 On 18/02/2029 Spot Bond			10.88500	96.53114	10.88500	101.53664			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	99.72818	10.10000	104.73594			0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	99.72818	10.10000	104.73594			0.00	0		
Total DV29/R213 SPOT									0.00	0		
Total For DV29/R213									0.00	0		
DVF24 On 23/10/2024 Spot Bond					0.00000	100.85772			0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.08908				0.00	0	70,000,00
Total DVF25 SPOT										0.00	0	70,000,00
Total For DVF25										0.00	0	70,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	100.95996				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.06977				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.20473				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	102.69493				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
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.93784				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	102.13891				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	100.15196				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB29 On 31/01/2027 Spot Bond					0.00000	99.47430				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB30 On 21/08/2023 Spot Bond					0.00000	102.28755				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB31 On 21/08/2025 Spot Bond					0.00000	104.53025				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.13275				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.19928				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.80900	121.32075	5.80900	121.29472				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.80000	102.56389	5.80000	102.54191				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	152.78225	2.25000	152.76395				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.30500	158.95005	5.30500	158.91807				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.20000	143.53349	5.20000	143.50502				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.20000	137.23947	5.20000	137.21225				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.62900	123.65560	5.62900	123.62956				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.67000	106.51886	5.67000	106.49640				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	152.78225	2.25000	152.76395				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	208.38196				0.00	0	
Total ELN001 SPOT										0.00	0	

Contract 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 ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	205.00288				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	192.04536				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	159.91706				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	158.84415				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	154.61038				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	143.76404				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	138.40962				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	140.59970				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	116.57876				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	111.19099				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	126.57846				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.89500	102.00356	10.89500	101.97415				1,141,796,000,000.00	104,800,000	52,400,00

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 EMM03 SPOT										1,141,796,000,000.00	104,800,000	52,400,00
Total For EMM03										1,141,796,000,000.00	104,800,000	52,400,00
EMM04 On 16/05/2028 Spot Bond			13.23500	13.23500	13.23500	93.83384				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.28500	13.28500	13.28500	97.30907				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.98500	10.98500	10.98500	100.41919				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.98500	10.98500	10.98500	99.87425				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.77000	12.77000	12.77000	95.88512				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.87000	11.87000	11.87000	98.15499				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.27000	15.27000	15.27000	91.16315				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.69275				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.80686				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.92194				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.81414				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF023 On 07/09/2026 Spot Bond					0.00000	101.75058				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.92324				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.57804				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	99.91979				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	99.92316				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.43249				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.18280				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.22872				0.00	0	5,000,000.00
Total EQT004 SPOT										0.00	0	5,000,000.00
Total For EQT004										0.00	0	5,000,000.00
EQT005 On 10/09/2023 Spot Bond					0.00000	101.73321				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	100.20913				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	101.28835				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.78977				0.00	0	
Total EQT008 SPOT										0.00	0	

Contract 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 EQT008										0.00	0	
EQT01 On 12/11/2024 Spot Bond					0.00000	100.12459				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01 On 11/11/2023 Spot Bond					0.00000	99.89975				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01 On 11/11/2025 Spot Bond					0.00000	99.89570				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01 On 11/11/2027 Spot Bond					0.00000	100.37807				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	99.72693				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	99.71908				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.72291				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.71507				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.72323				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.76456				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	99.72442				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	99.71886				0.00	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 ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB10 On 17/02/2028 Spot Bond					0.00000	99.71350				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	99.70948				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.78500	98.30237	9.78500	98.27671			6,293,984,023,000.00	643,227,800	2,753,545,300	
Total ES26 SPOT									6,293,984,023,000.00	643,227,800	2,753,545,300	
Total For ES26									6,293,984,023,000.00	643,227,800	2,753,545,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.72944	7.85000	102.70782			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.58500	74.32511	12.49000	74.72746			132,151,825,485,000.00	10,500,741,000	8,307,170,100	
Total ES33 SPOT									132,151,825,485,000.00	10,500,741,000	8,307,170,100	
Total For ES33									132,151,825,485,000.00	10,500,741,000	8,307,170,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.96419	7.50000	102.94359			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			13.06500	70.73666	12.96500	71.22443			477,210,512,454,000.00	36,525,871,600	39,743,028,300	
Total ES42 SPOT									477,210,512,454,000.00	36,525,871,600	39,743,028,300	
Total For ES42									477,210,512,454,000.00	36,525,871,600	39,743,028,300	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.41688	8.50000	102.39358			0.00	0	0	
Total ES42/R214 SPOT									0.00	0	0	
Total For ES42/R214									0.00	0	0	
ETK001 On 03/06/2032 Spot Bond			11.76000	11.76000	11.76000	99.10203			0.00	0	0	
Total ETK001 SPOT									0.00	0	0	
Total For ETK001									0.00	0	0	
ETK002 On 03/06/2037 Spot Bond			14.78000	14.78000	14.78000	92.15353			0.00	0	0	
Total ETK002 SPOT									0.00	0	0	
Total For ETK002									0.00	0	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.17823			0.00	45,200,000	11,300,000	
Total EXX05 SPOT									0.00	45,200,000	11,300,000	
Total For EXX05									0.00	45,200,000	11,300,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.78185				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.20913				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.89987				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	102.08172				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.64573				0.00	0	
Total FIFB21 SPOT										0.00	0	
Total For FIFB21										0.00	0	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIFB22 SPOT										0.00	0	
Total For FIFB22										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.09375				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.74658				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.91050				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	102.16482				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	102.18586				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	100.59897				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.45725				0.00	3,000,000,000	1,250,000,00
Total FRB25 SPOT										0.00	3,000,000,000	1,250,000,00
Total For FRB25										0.00	3,000,000,000	1,250,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.52553				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.56500	103.32352	9.56500	103.29715				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.73647				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.36028				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.48500	99.35002	9.48500	99.32487				0.00	0	34,800,00
Total FRB30 SPOT										0.00	0	34,800,00
Total For FRB30										0.00	0	34,800,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.77611				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	102.10498				0.00	0	2,500,000,00
Total FRB32 SPOT										0.00	0	2,500,000,00
Total For FRB32										0.00	0	2,500,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	102.35241				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.40408				0.00	880,000,000	440,000,00
Total FRB34 SPOT										0.00	880,000,000	440,000,00
Total For FRB34										0.00	880,000,000	440,000,00
FRB35 On 06/02/2028 Spot Bond					0.00000	100.39404				0.00	0	230,000,00

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 FRB35 SPOT										0.00	0	230,000,00
Total For FRB35										0.00	0	230,000,00
FRB36 On 14/09/2028 Spot Bond					0.00000	101.65943				0.00	0	
Total FRB36 SPOT										0.00	0	
Total For FRB36										0.00	0	
FRB37 On 26/02/2029 Spot Bond					0.00000	100.36046				0.00	0	
Total FRB37 SPOT										0.00	0	
Total For FRB37										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.00500	333.69249	5.00500	333.62783				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.89000	4.89000	4.89000	168.01556				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.05000	218.64519	5.05000	218.60250				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.23900	5.23900	5.23900	118.18203				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.64900	5.64900	5.64900	233.50964				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.70000	99.79491	5.70000	99.77371				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.76000	97.28708	5.76000	97.26632				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			9.41000	9.41000	9.41000	89.41994				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.40000	9.40000	9.40000	88.48478				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC16: On 31/01/2025 Spot Bond			5.94000	5.94000	5.94000	165.51665				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.75321				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.89180				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	99.86990				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.31640				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.33937				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.75259				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	100.79051				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.18392				0.00	0	
Total FRC303 SPOT										0.00	0	

Contract 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 FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.11798				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.62924				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.35267				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.46032				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.54080				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	100.28372				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.58961				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.21434				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.44995				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	101.24042				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.62401				0.00	0	100,000,00
Total FRC323 SPOT										0.00	0	100,000,00
Total For FRC323										0.00	0	100,000,00
FRC32: On 20/06/2026 Spot Bond					0.00000	101.46919				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC324 On 02/04/2024 Spot Bond					0.00000	100.97928				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	102.22736				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 07/12/2023 Spot Bond					0.00000	101.75764				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	102.14411				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.62039				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 20/12/2025 Spot Bond					0.00000	101.18029				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.72939				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/01/2026 Spot Bond					0.00000	100.93016				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/01/2026 Spot Bond					0.00000	100.31952				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2024 Spot Bond					0.00000	100.31278				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35 On 31/08/2023 Spot Bond					0.00000	102.05453				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35 On 31/01/2026 Spot Bond					0.00000	100.78444				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 31/01/2026 Spot Bond					0.00000	100.46086				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.24480				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35 On 31/01/2024 Spot Bond					0.00000	100.24584				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.26052				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36 On 31/01/2024 Spot Bond					0.00000	100.21703				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36 On 31/03/2024 Spot Bond					0.00000	101.08495				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36 On 01/08/2026 Spot Bond					0.00000	100.08647				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36 On 28/02/2024 Spot Bond					0.00000	102.23795				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	102.56795				0.00	0	
Total FRC365 SPOT										0.00	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 FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	92.29250				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	102.13955				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC374 On 20/06/2026 Spot Bond					0.00000	92.60447				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC374 On 20/12/2026 Spot Bond					0.00000	101.38107				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC378 On 23/09/2023 Spot Bond					0.00000	101.47228				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC381 On 20/12/2026 Spot Bond					0.00000	99.61217				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC381 On 15/02/2025 Spot Bond					0.00000	102.17757				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	102.17757				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	102.15099				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	102.15099				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.84454				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 11/11/2024 Spot Bond					0.00000	99.88105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.30501				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.22979				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.49905				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond					0.00000	100.75222				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.52087				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC398 On 21/01/2030 Spot Bond					0.00000	100.54775				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	99.64881				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC400 On 19/01/2027 Spot Bond					0.00000	96.43692				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC401 On 20/06/2027 Spot Bond					0.00000	102.91988				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC402 On 19/05/2026 Spot Bond					0.00000	93.75774				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	91.36764				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC40: On 19/01/2027 Spot Bond					0.00000	98.33415				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	101.06797				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.79289				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.20729				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	99.85294				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	100.22983				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.31225				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.24941				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.03175				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.23957				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	104.79959				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.30495				0.00	0	
Total FRC418 SPOT										0.00	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 FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	100.24798				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.43691				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.45895				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.45895				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.18414				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.20523				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.25634				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.51985				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.92740				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.22976				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.99621				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	102.08867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	102.07671				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.50819				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC436 On 31/08/2027 Spot Bond					0.00000	101.68087				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC438 On 31/08/2027 Spot Bond					0.00000	101.70010				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC439 On 31/08/2027 Spot Bond					0.00000	102.16532				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC441 On 31/08/2027 Spot Bond					0.00000	102.16532				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC442 On 20/12/2027 Spot Bond					0.00000	101.55361				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC443 On 23/09/2026 Spot Bond					0.00000	101.44845				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC444 On 28/10/2023 Spot Bond					0.00000	100.21568				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	102.14684				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	101.70742				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC44(On 31/08/2027 Spot Bond					0.00000	102.14684				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44(On 31/08/2027 Spot Bond					0.00000	102.16532				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45(On 20/12/2030 Spot Bond					0.00000	101.56646				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45(On 28/06/2026 Spot Bond					0.00000	101.13839				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45(On 28/10/2023 Spot Bond					0.00000	100.21568				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45(On 29/10/2025 Spot Bond					0.00000	100.21381				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45(On 20/06/2028 Spot Bond					0.00000	101.40446				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45(On 21/01/2030 Spot Bond					0.00000	100.51378				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45(On 18/04/2028 Spot Bond					0.00000	100.64952				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45(On 16/11/2027 Spot Bond					0.00000	102.30527				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45(On 20/12/2029 Spot Bond					0.00000	101.49519				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45(On 31/07/2025 Spot Bond					0.00000	100.24364				0.00	0	
Total FRC459 SPOT										0.00	0	

Contract 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 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	100.24274				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46 On 30/04/2026 Spot Bond					0.00000	100.22983				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46 On 20/04/2032 Spot Bond					0.00000	100.59112				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46 On 20/03/2026 Spot Bond					0.00000	101.32673				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46 On 06/11/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46 On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46 On 20/12/2023 Spot Bond					0.00000	101.42837				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46 On 31/08/2027 Spot Bond					0.00000	102.05440				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46 On 31/01/2028 Spot Bond					0.00000	100.22397				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47 On 07/12/2033 Spot Bond			9.82900	295.80863	9.82900	107.66513				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47 On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47: On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47: On 31/10/2028 Spot Bond					0.00000	102.18938				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC47: On 31/07/2030 Spot Bond					0.00000	99.35078				0.00	800,000,000	800,000,000
Total FRC475 SPOT										0.00	800,000,000	800,000,000
Total For FRC475										0.00	800,000,000	800,000,000
FRC47: On 20/06/2026 Spot Bond					0.00000	100.96562				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	100.94781				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47: On 07/12/2033 Spot Bond					0.00000	101.14795				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47: On 31/03/2032 Spot Bond					0.00000	100.70838				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.25000	112.99960	5.25000	112.97704				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.55000	118.20348	5.55000	118.17893				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.58689				0.00	0	160,000,000
Total FRJ24 SPOT										0.00	0	160,000,000
Total For FRJ24										0.00	0	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.40098				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	103.35153				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.09957				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	101.27155				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.46383				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.87032				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.93715				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.61870				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.13940				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.72942				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond					0.00000	105.46399				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.63000	5.63000	5.63000	117.09360				0.00	0	
Total FRS101 SPOT										0.00	0	

Contract 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 FRS101										0.00	0	
FRS10: On 23/01/2024 Spot Bond					0.00000	100.28053				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10: On 31/01/2038 Spot Bond			5.66000	116.71422	5.66000	116.68964				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			5.52900	235.89803	5.52900	235.84899				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.85000	114.19383	5.85000	114.16918				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			5.52900	5.52900	5.52900	235.84899				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			5.04000	167.68805	5.04000	167.65547				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	118.22795	3.70500	118.20918				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.60000	117.52379	5.60000	117.49921				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.64900	233.55897	5.64900	233.50964				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.64900	233.55897	5.64900	233.50964				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			5.02000	167.73591	5.02000	167.70343				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.72900	232.01491	5.72900	231.96545				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.80000	114.85079	5.80000	114.82616				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.25000	216.80088	5.25000	216.75738				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.55000	105.44915	6.55000	105.42446				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.25000	216.80088	5.25000	216.75738				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.25000	216.80088	5.25000	216.75738				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.23900	222.45290	6.23900	222.40247				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.50000	106.04668	6.50000	106.02199				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	114.82616				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.59000	117.65935	5.59000	117.63479				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.56000	213.97778	5.56000	213.93310				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.00900	226.70576	6.00900	226.65572				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS14: On 31/03/2028 Spot Bond			5.69000	212.80664	5.69000	212.76148				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.69000	212.80664	5.69000	212.76148				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS14: On 31/03/2028 Spot Bond			5.09100	218.26563	5.09100	218.22276				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS14: On 31/01/2025 Spot Bond			5.79000	165.90608	5.79000	165.87056				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS14: On 31/03/2028 Spot Bond			6.04000	209.69042	6.04000	209.64397				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS15: On 31/03/2028 Spot Bond			6.08000	209.33768	6.08000	209.29106				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15: On 31/01/2025 Spot Bond			5.76000	165.97685	5.76000	165.94147				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15: On 31/03/2028 Spot Bond			5.55500	214.02298	5.55500	213.97833				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15: On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	209.20295				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	100.42656				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	101.34904				0.00	0	46,000,00
Total FRS180 SPOT										0.00	0	46,000,00

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 FRS180										0.00	0	46,000,00
FRS18: On 27/09/2025 Spot Bond					0.00000	101.21232				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	212.82494				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	159.99008				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	229.94966				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	264.94703				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	100.00007				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	100.00011				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	102.39721				0.00	0	139,000,00
Total FRS200 SPOT										0.00	0	139,000,00
Total For FRS200										0.00	0	139,000,00
FRS20: On 06/08/2025 Spot Bond					0.00000	102.08945				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20: On 14/10/2025 Spot Bond					0.00000	100.69513				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20: On 18/11/2024 Spot Bond					0.00000	102.15523				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	101.83163				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	101.35638				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	102.37572				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS23: On 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	102.05078				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24: On 31/03/2032 Spot Bond					0.00000	106.05270				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24: On 12/12/2025 Spot Bond					0.00000	75.11488				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24: On 09/12/2023 Spot Bond					0.00000	102.26409				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24: On 29/12/2025 Spot Bond					0.00000	128.32451				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24: On 19/01/2024 Spot Bond					0.00000	100.73205				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24: On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25: On 22/02/2024 Spot Bond					0.00000	107.58082				0.00	0	
Total FRS253 SPOT										0.00	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 FRS253										0.00	0	
FRS25: On 02/03/2024 Spot Bond					0.00000	101.78925				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25: On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25: On 23/01/2024 Spot Bond					0.00000	139.38898				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26: On 25/03/2024 Spot Bond					0.00000	101.55180				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26: On 28/02/2031 Spot Bond					0.00000	102.22528				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26: On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26: On 31/03/2032 Spot Bond					0.00000	101.19285				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26: On 22/06/2026 Spot Bond					0.00000	141.76362				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26: On 31/03/2031 Spot Bond					0.00000	101.19804				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	101.19387				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	101.37173				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	101.64570				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	103.33580				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	101.23591				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.64500	10.64500	10.64500	98.32357				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.64500	10.64500	10.64500	98.32357				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.37863				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.57322				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	99.93780				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	110.83347				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS307 On 16/05/2027 Spot Bond					0.00000	102.28718				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS306 On 30/04/2026 Spot Bond					0.00000	100.22983				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS309 On 13/07/2027 Spot Bond					0.00000	124.73437				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.98500	9.98500	9.98500	104.01455				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.45179				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	101.64730				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.29471				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.63433				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	101.20513				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	103.90105				0.00	0	
Total FRS317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS317										0.00	0	
FRS317 On 17/11/2023 Spot Bond			4.69500	4.69500	4.69500	100.76790				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	94.11292				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	107.50839				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	97.10550				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	97.62362				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 07/12/2033 Spot Bond			9.36350	298.16656	9.36350	108.55371				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 07/12/2033 Spot Bond			9.52900	296.58214	9.52900	108.27077				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 07/12/2033 Spot Bond			9.18900	108.72894	9.18900	108.90425				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 07/12/2033 Spot Bond			9.27900	108.50793	9.27900	108.67530				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS328 On 07/12/2033 Spot Bond			9.23900	108.58411	9.23900	108.75434				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS329 On 01/06/2028 Spot Bond					0.00000	112.68269				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS330 On 01/06/2030 Spot Bond					0.00000	101.97120				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS33 On 31/03/2026 Spot Bond					0.00000	101.20530				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS33 On 30/04/2026 Spot Bond					0.00000	100.22983				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS33 On 07/03/2028 Spot Bond					0.00000	101.98673				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS33 On 21/12/2027 Spot Bond					0.00000	101.36401				0.00	0	80,000,00
Total FRS334 SPOT										0.00	0	80,000,00
Total For FRS334										0.00	0	80,000,00
FRS33 On 06/07/2028 Spot Bond					0.00000	101.32496				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS33 On 10/07/2028 Spot Bond					0.00000	102.12342				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS33 On 16/02/2027 Spot Bond					0.00000	100.95109				0.00	0	
Total FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS33 On 15/07/2024 Spot Bond					0.00000	100.59453				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS33 On 17/07/2026 Spot Bond					0.00000	102.29139				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS34 On 19/07/2028 Spot Bond					0.00000	106.82909				0.00	0	
Total FRS340 SPOT										0.00	0	
Total For FRS340										0.00	0	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.52015				0.00	0	
Total FRS341 SPOT										0.00	0	
Total For FRS341										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS36 On 07/12/2023 Spot Bond			4.80500	4.80500	4.80500	333.84733			0.00	0	
Total FRS36 SPOT									0.00	0	
Total For FRS36									0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.18500	334.58717	4.18500	334.52961			0.00	0	
Total FRS37 SPOT									0.00	0	
Total For FRS37									0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.54500	4.54500	4.54500	334.13309			0.00	0	
Total FRS43 SPOT									0.00	0	
Total For FRS43									0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.08035			0.00	0	
Total FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.50000	107.66793	5.50000	107.64570			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.01900	66.71192	5.01900	115.63768			0.00	0	80,000,00
Total FRS81 SPOT									0.00	0	80,000,00
Total For FRS81									0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.91000	4.91000	4.91000	167.96749			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.19000	5.19000	5.19000	167.29644			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.60500	5.60500	5.60500	332.97103			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.38500	103.38666	9.38500	103.36076			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.33500	101.06672	9.33500	101.04167			0.00	0	
Total FRX25 SPOT									0.00	0	
Total For FRX25									0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.37500	103.65968	9.37500	103.63374		377,137,500,000.00		40,228,000	18,681,90
Total FRX26 SPOT								377,137,500,000.00		40,228,000	18,681,90

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 FRX26									377,137,500,000.00	40,228,000	18,681,90
FRX27 On 07/03/2027 Spot Bond			9.43500	106.49847	9.43500	106.47179			0.00	0	
Total FRX27 SPOT									0.00	0	
Total For FRX27									0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.83500	101.44826	9.83500	101.42179			0.00	0	
Total FRX28 SPOT									0.00	0	
Total For FRX28									0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.38000	97.28838	10.38000	97.26163			0.00	0	320,000,00
Total FRX30 SPOT									0.00	0	320,000,00
Total For FRX30									0.00	0	320,000,00
FRX31 On 21/02/2031 Spot Bond			10.51500	99.20705	10.51500	99.17897		1,989,287,635,500.00	189,185,700	83,814,50	
Total FRX31 SPOT								1,989,287,635,500.00	189,185,700	83,814,50	
Total For FRX31								1,989,287,635,500.00	189,185,700	83,814,50	
FRX32 On 31/03/2032 Spot Bond			10.84000	101.94112	10.84000	101.91172			0.00	0	
Total FRX32 SPOT									0.00	0	
Total For FRX32									0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.51000	69.05180	12.51000	69.02890			0.00	0	
Total FRX45 SPOT									0.00	0	
Total For FRX45									0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.98728			0.00	0	
Total FS6A3 SPOT									0.00	0	
Total For FS6A3									0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.99376			0.00	0	
Total FS6B1 SPOT									0.00	0	
Total For FS6B1									0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.94116			0.00	0	
Total FS7A2 SPOT									0.00	0	
Total For FS7A2									0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	102.18099			0.00	0	60,000,00
Total FS7A3 SPOT									0.00	0	60,000,00
Total For FS7A3									0.00	0	60,000,00
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.98740			0.00	0	
Total FS7B1 SPOT									0.00	0	
Total For FS7B1									0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.48454			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A On 20/10/2026 Spot Bond					0.00000	100.49177				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.60139				0.00	0	37,000,000.00
Total GBL06 SPOT										0.00	0	37,000,000.00
Total For GBL06										0.00	0	37,000,000.00
GDA A1 On 20/07/2028 Spot Bond					0.00000	100.20649				0.00	0	
Total GDA A1 SPOT										0.00	0	
Total For GDA A1										0.00	0	
GDAB1 On 20/07/2028 Spot Bond					0.00000	100.21033				0.00	0	
Total GDAB1 SPOT										0.00	0	
Total For GDAB1										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.13269				0.00	0	90,000.00
Total GH5A21 SPOT										0.00	0	90,000.00
Total For GH5A21										0.00	0	90,000.00
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.93881				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.00333				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.44663				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.83900	119.60859	4.83900	119.58592				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.56326				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.29400	103.23493	9.29400	103.20911				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT20 On 03/04/2024 Spot Bond					0.00000	101.09118				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.99500	104.48736	7.99500	104.46498				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.41391				0.00	9,206,200,000	9,206,200,000
Total GRT23 SPOT										0.00	9,206,200,000	9,206,200,000
Total For GRT23										0.00	9,206,200,000	9,206,200,000
GRT25 On 09/03/2025 Spot Bond					0.00000	102.22109				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.71776				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	101.10564				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.64975				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.10749				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.90499				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.87751				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.50764				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.30965				0.00	0	
Total GRT34 SPOT										0.00	0	

Contract 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 GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.56751				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.66087				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.20333				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	102.35608				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.85389				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.70208				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.92322				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.67414				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.12029				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.51280				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.57120				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	99.91733				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.69766				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	101.92763				0.00	0	10,000,00
Total GRT55 SPOT										0.00	0	10,000,00
Total For GRT55										0.00	0	10,000,00
GRT56 On 09/06/2030 Spot Bond					0.00000	101.84141				0.00	0	300,000,00
Total GRT56 SPOT										0.00	0	300,000,00
Total For GRT56										0.00	0	300,000,00
GS0009 On 08/11/2023 Spot Bond					0.00000	99.97587				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.61500	9.61500	9.61500	100.78585				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	102.03465				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.29823				0.00	0	
Total H112T1 SPOT										0.00	0	
Total For H112T1										0.00	0	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.46486				0.00	0	
Total H116T4 SPOT										0.00	0	
Total For H116T4										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.91208				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.97597				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.59384				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H128T1 On 13/09/2023 Spot Bond					0.00000	101.41396				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.22967				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.20445				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.05829				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.78157				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.36078				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.14675				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.55054				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.84632				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.53482				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.26287				0.00	0	100,000,00
Total HILB15 SPOT										0.00	0	100,000,00
Total For HILB15										0.00	0	100,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	100.05749				0.00	0	10,000,00
Total HILB16 SPOT										0.00	0	10,000,00

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 HILB16										0.00	0	10,000,00
HILB17 On 05/04/2026 Spot Bond					0.00000	101.16444				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.92711				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.46500	333.19268	5.46500	333.12405				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.59500	5.59500	5.59500	332.73129				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.85000	102.24738	10.85000	102.21754				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.40000	77.69489	5.40000	114.17263				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.50000	81.06412	12.50000	81.03742			1,065,606,250,000.00		85,248,500	5,037,778,80
Total HWAY34 SPOT									1,065,606,250,000.00		85,248,500	5,037,778,80
Total For HWAY34									1,065,606,250,000.00		85,248,500	5,037,778,80
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.42686	100.00000	9.40611				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.52000	80.17547	12.52000	80.14902				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	9.42000	100.00000	9.39927				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.34000	169.37456	4.34000	169.34483			361,806,216,618,000.00		83,365,487,700	482,481,156,30
Total I2025 SPOT									361,806,216,618,000.00		83,365,487,700	482,481,156,30
Total For I2025									361,806,216,618,000.00		83,365,487,700	482,481,156,30
I2029 On 31/03/2029 Spot Bond			4.37500	123.62744	4.36900	123.64417			111,251,528,500,000.00		25,428,920,800	395,555,606,30

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 I2029 SPOT									11,251,528,500,000.00	25,428,920,800	395,555,606,300
Total For I2029									11,251,528,500,000.00	25,428,920,800	395,555,606,300
I2031 On 31/01/2031 Spot Bond			4.58000	100.08698	4.58000	100.06877			18,320,000,000,000.00	4,000,000,000	4,700,000,000
Total I2031 SPOT									18,320,000,000,000.00	4,000,000,000	4,700,000,000
Total For I2031									18,320,000,000,000.00	4,000,000,000	4,700,000,000
I2033 On 28/02/2033 Spot Bond			4.70000	118.31610	4.75000	117.79926			423,026,671,560,000.00	90,005,674,800	426,460,572,100
Total I2033 SPOT									423,026,671,560,000.00	90,005,674,800	426,460,572,100
Total For I2033									423,026,671,560,000.00	90,005,674,800	426,460,572,100
I2038 On 31/01/2038 Spot Bond			4.90000	127.47520	4.90000	127.45089			190,016,251,810,000.00	38,778,826,900	389,282,474,800
Total I2038 SPOT									190,016,251,810,000.00	38,778,826,900	389,282,474,800
Total For I2038									190,016,251,810,000.00	38,778,826,900	389,282,474,800
I2046 On 31/03/2046 Spot Bond			4.90000	112.67366	4.90000	112.65211			948,404,408,000,000.00	193,551,920,000	449,913,917,200
Total I2046 SPOT									948,404,408,000,000.00	193,551,920,000	449,913,917,200
Total For I2046									948,404,408,000,000.00	193,551,920,000	449,913,917,200
I2050 On 31/12/2050 Spot Bond			4.90000	112.46658	4.91000	112.25075			016,843,953,090,000.00	207,519,174,100	472,594,076,400
Total I2050 SPOT									016,843,953,090,000.00	207,519,174,100	472,594,076,400
Total For I2050									016,843,953,090,000.00	207,519,174,100	472,594,076,400
IBG01 On 07/02/2025 Spot Bond					0.00000	99.90278			0.00	0	0
Total IBG01 SPOT									0.00	0	0
Total For IBG01									0.00	0	0
IBG02 On 07/02/2027 Spot Bond					0.00000	99.67620			0.00	0	0
Total IBG02 SPOT									0.00	0	0
Total For IBG02									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			5.26500	333.40982	5.26500	333.34289			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.07088			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	99.81221			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.63077			0.00	0	0
Total IBL134 SPOT									0.00	0	0
Total For IBL134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL135 On 22/11/2024 Spot Bond					0.00000	102.07049				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.84481				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.35260				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.27713				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.36570				0.00	0	9,800,00
Total IBL145 SPOT										0.00	0	9,800,00
Total For IBL145										0.00	0	9,800,00
IBL147 On 03/07/2025 Spot Bond					0.00000	101.01663				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.81185				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.85213				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.99531				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.15213				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.85944				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.68599				0.00	0	
Total IBL163 SPOT										0.00	0	

Contract 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 IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	102.16410				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	102.23169				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.70118				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.60193				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.87729				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	102.06981				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.74475				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	101.20940				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.76715				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.97279				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.88985				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.64104				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.34759				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.88253				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.31702				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.43208				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.02690				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.63168				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	102.10320				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.40083				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.31787				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.86233				0.00	180,000,000	90,000,000
Total IBL219 SPOT										0.00	180,000,000	90,000,000
Total For IBL219										0.00	180,000,000	90,000,000
IBL220 On 31/03/2027 Spot Bond					0.00000	99.36076				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL222 On 13/05/2025 Spot Bond			8.54500	8.54500	8.54500	101.06440				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.91585				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.88712				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.90255				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.00921				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.70977				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.19509				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.35704				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.33720				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.44500	9.44500	9.44500	100.22248				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.10500				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.13138				0.00	0	
Total IBL234 SPOT										0.00	0	

Contract 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 IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.17818				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.90807				0.00	320,000,000	160,000,000
Total IBL236 SPOT										0.00	320,000,000	160,000,000
Total For IBL236										0.00	320,000,000	160,000,000
IBL237 On 08/07/2024 Spot Bond					0.00000	98.95586				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond			9.08500	9.08500	9.08500	100.45917				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.58810				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	100.45479				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/01/2024 Spot Bond			10.03500	10.03500	10.03500	99.86904				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.30421				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.35000	10.35000	10.35000	96.06848				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	102.28121				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.17867				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.49500	101.15246	8.49500	101.12935				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.72335				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.97291				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.88602				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.61225				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.46800				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.49226				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.58454				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.19694				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.20074				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.38316				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL264 On 09/02/2025 Spot Bond					0.00000	99.89635				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	99.82860				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	99.76519				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	102.03124				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.56561				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.80114				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.72332				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.77500	99.99129	9.77500	105.07893				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.12475				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.02500	101.38089	10.02500	101.35395				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.28500	102.58058	11.28500	102.54773				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.58500	102.44667	10.58500	102.41780				0.00	0	
Total IDCG11 SPOT										0.00	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 IDCG11										0.00	0	
IDCG11 On 12/11/2023 Spot Bond					0.00000	99.97012				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	98.32179				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG16 On 08/02/2024 Spot Bond					0.00000	99.97321				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG17 On 12/03/2024 Spot Bond					0.00000	101.43497				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG19 On 18/12/2024 Spot Bond					0.00000	101.05246				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG22 On 29/01/2027 Spot Bond					0.00000	97.35509				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.33500	100.62650	9.33500	100.60142				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.47472				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV01 On 22/01/2026 Spot Bond					0.00000	104.27507				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV06 On 09/03/2026 Spot Bond					0.00000	103.94296				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV07 On 12/06/2026 Spot Bond					0.00000	106.37511				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV08 On 24/08/2026 Spot Bond					0.00000	102.96293				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.13213				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	102.24657				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.87408				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.31078				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	101.10387				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.59636				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.30580				0.00	0	100,000,0€
Total IPF30 SPOT										0.00	0	100,000,0€
Total For IPF30										0.00	0	100,000,0€
IPF31 On 25/03/2026 Spot Bond					0.00000	101.81773				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.00013				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.49226				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	102.02615				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	102.04680				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.99507				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	102.03651				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	102.04680				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.75253				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.66647				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.97435				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.08458				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.70561				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.39085				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.86549				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	

Contract 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 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	
IVC186 On 21/12/2024 Spot Bond			8.71500	99.29233	8.71500	99.26919				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.71287				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2024 Spot Bond			7.72500	99.69641	7.72500	99.67588				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	100.93225				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.76500	103.15525	8.76500	103.13063				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.77569				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.70500	103.12930	8.70500	103.10484				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	102.18696				0.00	240,000,000	120,000,000
Total IVC204 SPOT										0.00	240,000,000	120,000,000
Total For IVC204										0.00	240,000,000	120,000,000
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	100.98280				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.94500	101.70408	8.94500	101.67977				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.64000	9.64000	9.64000	100.00000				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.24185				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	102.13290				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.58500	10.58500	10.58500	100.64890				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.87386				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.95500	9.95500	9.95500	100.09533				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.58679				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.93000	8.93000	8.93000	100.37088				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.55500	9.55500	9.55500	100.40027				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.95261				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.46029				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC236 On 20/06/2024 Spot Bond					0.00000	101.45261				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.32223				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.47325				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	102.01184				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.46063				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.44083				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.99390				0.00	140,000,000	70,000,000
Total IVC242 SPOT										0.00	140,000,000	70,000,000
Total For IVC242										0.00	140,000,000	70,000,000
IVC243 On 27/12/2023 Spot Bond					0.00000	101.10024				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.44602				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.45375				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				102.10389	0.00000	103.48397				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				102.10389	0.00000	103.96342				0.00	0	
Total IVC248 SPOT										0.00	0	

Contract 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 IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.51847				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.35362				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.50500	8.50500	8.50500	100.84664				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.08500	11.08500	11.08500	100.85939				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.48875				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.52763				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.57789				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.96979				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.55565				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.71263				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.96979				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.33116				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.85618				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.02162				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.40016				0.00	0	
Total IVC264 SPOT										0.00	0	
Total For IVC264										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.67101				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.31408				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.56193				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.20839				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.29225				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	101.51092				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	102.36188				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	102.09768				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.97569				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.87687				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	101.01402				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	101.06008				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	101.12114				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	102.09109				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	102.11984				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.08500	115.15161	10.08500	115.12082				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.49200				0.00	0	200,000.00
Total LGL09 SPOT										0.00	0	200,000.00
Total For LGL09										0.00	0	200,000.00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.56252				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.82666				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 Interc
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.80294				0.00	0	100,000,00
Total LGL12 SPOT										0.00	0	100,000,00
Total For LGL12										0.00	0	100,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	101.27601				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.44071				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	102.10298				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	102.14500				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	102.18702				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.81134				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.94348				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.63000	14.63000	14.63000	103.96269				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	99.80158				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	102.01556				0.00	2,000,000,000	2,000,000,00
Total MBF070 SPOT										0.00	2,000,000,000	2,000,000,00
Total For MBF070										0.00	2,000,000,000	2,000,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	101.40577				0.00	0	

Contract 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	102.02559				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.22003				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.74362				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.78613				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.14301				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	102.09188				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.35256				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.16591				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.33500	9.33500	9.33500	103.38062				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.80080				0.00	620,000,000	310,000,000
Total MMIG06 SPOT										0.00	620,000,000	310,000,000
Total For MMIG06										0.00	620,000,000	310,000,000
MMIG0: On 18/09/2024 Spot Bond					0.00000	102.03103				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MML01 On 10/12/2026 Spot Bond					0.00000	102.39783				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.00500	99.48498	10.00500	99.45845				0.00	0	29,600,00
Total MML02 SPOT										0.00	0	29,600,00
Total For MML02										0.00	0	29,600,00
MML03 On 15/03/2028 Spot Bond					0.00000	102.94999				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.23500	94.65368	10.23500	94.60576				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.81411				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.55000	99.71117	10.55000	99.68331				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.01657				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.29890				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.28880				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.47126				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.85755				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.37754				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	103.39019				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.93000	96.65727	9.93000	96.63182				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.16774				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.71789				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.78634				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.42669				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	102.04747				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.65035				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.15607				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.87597				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.54869				0.00	0	306,800,00
Total MTN32 SPOT										0.00	0	306,800,00
Total For MTN32										0.00	0	306,800,00
MTN33 On 13/09/2029 Spot Bond					0.00000	102.39557				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.33106				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	99.80860				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	101.06720				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.39915				0.00	0	300,000,00
Total MTN38 SPOT										0.00	0	300,000,00
Total For MTN38										0.00	0	300,000,00
MTN39 On 29/06/2030 Spot Bond					0.00000	101.11747				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	102.18610				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	102.29072				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	102.16498				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	102.16509				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	102.09756				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.97185				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
N7C25 On 20/06/2025 Spot Bond					0.00000	101.48893				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.65092				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.79974				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.84500	99.36059	10.84500	99.33209				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.51355				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.88011				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.58802				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.19962				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.44913				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.29500	103.98894	9.29500	103.96327			54,096,900,000.00		5,820,000	2,910,000
Total NBK13A SPOT									54,096,900,000.00		5,820,000	2,910,000
Total For NBK13A									54,096,900,000.00		5,820,000	2,910,000
NBK16 On 12/02/2025 Spot Bond			9.41500	99.93259	9.41500	99.90719			0.00		0	
Total NBK16A SPOT									0.00		0	
Total For NBK16A									0.00		0	
NBK17 On 22/04/2026 Spot Bond			9.62500	103.66588	9.62500	103.63926			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			9.39500	104.23583	9.39500	104.20969				0.00	0	22,900,00
Total NBK20A SPOT										0.00	0	22,900,00
Total For NBK20A										0.00	0	22,900,00
NBK21, On 21/07/2027 Spot Bond			9.83500	103.06056	9.83500	103.03368				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23, On 19/11/2025 Spot Bond			8.46300	106.84564	8.46300	106.82158				0.00	0	8,800,00
Total NBK23A SPOT										0.00	0	8,800,00
Total For NBK23A										0.00	0	8,800,00
NBK24, On 19/11/2027 Spot Bond			9.83500	106.14321	9.83500	106.11553				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	101.01061				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.53690				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27, On 10/05/2026 Spot Bond			9.43000	106.78468	9.43000	106.75795				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK29, On 31/07/2026 Spot Bond			9.57500	102.57189	9.57500	102.54582				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30, On 20/02/2024 Spot Bond			9.26500	104.64544	9.26500	104.61926				0.00	0	27,900,00
Total NBK30A SPOT										0.00	0	27,900,00
Total For NBK30A										0.00	0	27,900,00
NBK31, On 09/11/2023 Spot Bond			9.37500	102.26226	9.37500	102.23661				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.31125				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.76374				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.39599				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.60821				0.00	0	120,000,00
Total NBK43B SPOT										0.00	0	120,000,00
Total For NBK43B										0.00	0	120,000,00
NBK46I On 15/08/2025 Spot Bond					0.00000	103.30663				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	104.25386				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.11158				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.36403				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.32779				0.00	0	210,000,00
Total NBK52B SPOT										0.00	0	210,000,00
Total For NBK52B										0.00	0	210,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	102.74457				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	103.18923				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBK55I On 01/08/2024 Spot Bond					0.00000	100.46627				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBK55 On 01/08/2026 Spot Bond					0.00000	100.35227				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	

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 01/08/2029 Spot Bond					0.00000	100.11882				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6: On 24/02/2025 Spot Bond					0.00000	102.10045				0.00	0	40,000,00
Total NBKB60 SPOT										0.00	0	40,000,00
Total For NBKB60										0.00	0	40,000,00
NBKB6 On 24/02/2027 Spot Bond					0.00000	102.32350				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6: On 15/04/2024 Spot Bond					0.00000	100.73160				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6: On 21/02/2026 Spot Bond					0.00000	101.88556				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6: On 15/04/2028 Spot Bond					0.00000	100.99965				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6: On 21/02/2028 Spot Bond					0.00000	102.20614				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6: On 21/02/2030 Spot Bond					0.00000	102.01029				0.00	0	40,000,00
Total NBKB66 SPOT										0.00	0	40,000,00
Total For NBKB66										0.00	0	40,000,00
NBKB6 On 21/02/2033 Spot Bond					0.00000	102.02496				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	101.29930				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.83000	103.96024	10.83000	103.93046			433,200,000,000.00		40,000,000	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total NCLN83 SPOT									433,200,000,000.00	40,000,000	20,000,000
Total For NCLN83									433,200,000,000.00	40,000,000	20,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.37872			0.00	0	
Total NCLN84 SPOT									0.00	0	
Total For NCLN84									0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.48500	103.99807	10.48500	103.96920			0.00	0	
Total NCLN85 SPOT									0.00	0	
Total For NCLN85									0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.38522			0.00	0	
Total NCLN87 SPOT									0.00	0	
Total For NCLN87									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.39543			0.00	0	
Total NCLN90 SPOT									0.00	0	
Total For NCLN90									0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.40840			0.00	0	
Total NCLN91 SPOT									0.00	0	
Total For NCLN91									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.84314			0.00	0	
Total NDAL02 SPOT									0.00	0	
Total For NDAL02									0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.84314			0.00	0	
Total NDAL03 SPOT									0.00	0	
Total For NDAL03									0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	102.26448			0.00	0	
Total NGL01G SPOT									0.00	0	
Total For NGL01G									0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.35623			0.00	0	
Total NGL06 SPOT									0.00	0	
Total For NGL06									0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.38769			0.00	0	
Total NGL07 SPOT									0.00	0	
Total For NGL07									0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.61530			0.00	0	
Total NGL08 SPOT									0.00	0	
Total For NGL08									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGL09 On 19/06/2026 Spot Bond					0.00000	102.19673				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.18860				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	102.21603				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.14177				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.06577				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	103.79966				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10: On 22/05/2025 Spot Bond					0.00000	105.24639				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10: On 05/08/2025 Spot Bond					0.00000	102.86622				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10: On 19/11/2025 Spot Bond					0.00000	106.70053				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10: On 08/09/2026 Spot Bond					0.00000	105.94417				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10: On 04/11/2026 Spot Bond					0.00000	100.09694				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11(On 27/12/2026 Spot Bond					0.00000	102.80515				0.00	0	
Total NGT110 SPOT										0.00	0	

Contract 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 NGT110										0.00	0	
NGT11: On 23/04/2027 Spot Bond					0.00000	101.33401				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11: On 10/12/2027 Spot Bond					0.00000	101.79516				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	101.32959				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.52107				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.78101				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.90608				0.00	0	3,029,000,00
Total NHM016 SPOT										0.00	0	3,029,000,00
Total For NHM016										0.00	0	3,029,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.58538				0.00	500,000,000	2,000,000,00
Total NHM019 SPOT										0.00	500,000,000	2,000,000,00
Total For NHM019										0.00	500,000,000	2,000,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.17493				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	104.49993				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.51515				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.54345				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	102.04361				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	102.23914				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	102.39009				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.69900	5.69900	5.69900	232.54310				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	218.50981				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.09500	5.09500	5.09500	167.52372				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.25900	5.25900	5.25900	118.05972				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			5.65000	5.65000	5.65000	116.82411				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.20000	5.20000	5.20000	167.27254				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	281.18286	3.45000	281.14001				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	167.75141				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NILB14 On 31/03/2028 Spot Bond			4.70500	4.70500	4.70500	221.82835				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.85000	220.50776	4.85000	220.46587				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.55000	92.27707	5.55000	118.17892				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.74489				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	
NN022 On 31/10/2025 Spot Bond					0.00000	99.51120				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.13073				0.00	0	13,900,00
Total NN023 SPOT										0.00	0	13,900,00
Total For NN023										0.00	0	13,900,00
NN026 On 21/11/2025 Spot Bond					0.00000	102.14888				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.39188				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.86321				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	100.41797				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	102.12300				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.39509				0.00	0	20,800,00
Total NN040 SPOT										0.00	0	20,800,00
Total For NN040										0.00	0	20,800,00
NN046 On 13/05/2027 Spot Bond					0.00000	99.78928				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.61845				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.37236				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.57128				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.19497				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.45657				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.68946				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.23816				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	102.19727				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.98541				0.00	0	

Contract 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	101.43790				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.53930				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.43790				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.91677				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.38858				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	101.40965				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.38087				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.86500	10.86500	10.86500	99.37188				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.18500	10.18500	10.18500	103.14416				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.21000	10.21000	10.21000	102.03438				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	102.01800				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	101.21754				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	101.18128				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.20439				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	101.20648				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	101.15868				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	103.37024				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	100.97779				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.94414				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NN238 On 31/07/2026 Spot Bond					0.00000	107.04070				0.00	0	
Total NN238 SPOT										0.00	0	
Total For NN238										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	109.37416				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	156.61000				0.00	0	
Total NNF013 SPOT										0.00	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 NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	146.19000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	162.00000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	160.09000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	154.04224				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
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 17/08/2023 Spot Bond					0.00000	99.75658				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF092 On 29/03/2028 Spot Bond					0.00000	101.16554				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF099 On 30/03/2028 Spot Bond					0.00000	101.13368				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF100 On 21/04/2028 Spot Bond					0.00000	101.41751				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF102 On 04/05/2028 Spot Bond					0.00000	100.08829				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A10 On 22/05/2052 Spot Bond					0.00000	125.11917				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A20 On 22/05/2052 Spot Bond					0.00000	89.89109				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A24 On 22/05/2054 Spot Bond					0.00000	102.24360				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A25 On 22/05/2055 Spot Bond					0.00000	98.16404				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A27 On 22/05/2053 Spot Bond					0.00000	102.14372				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	102.16470				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B10 On 22/05/2052 Spot Bond					0.00000	110.29607				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	

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 22/05/2055 Spot Bond					0.00000	94.97359				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.29059				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.20667				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.05429				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.94433				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.60500	104.77412	11.60500	104.74183				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	15.45558	100.00000	15.42137				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	101.91932				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.98096				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.28621				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.31147				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.72671				0.00	0	
Total NTC35 SPOT										0.00	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 NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.51418				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.72510				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.10968				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	99.81690				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.69856				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.72304				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.75500	107.45237	8.75500	107.42735				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.23500	108.46933	9.23500	108.44271				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	102.02905				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.40398				0.00	0	2,195,000,00
Total OML12 SPOT										0.00	0	2,195,000,00
Total For OML12										0.00	0	2,195,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	102.15883				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.95355				0.00	0	

Contract 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	100.28427				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	102.36437				0.00	0	700,000,00
Total OML16 SPOT										0.00	0	700,000,00
Total For OML16										0.00	0	700,000,00
PARS01 On 13/12/2025 Spot Bond					0.00000	102.02860				0.00	0	300,000,00
Total PARS01 SPOT										0.00	0	300,000,00
Total For PARS01										0.00	0	300,000,00
PARS01 On 13/12/2027 Spot Bond					0.00000	102.52062				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	102.52689				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.47153				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.19570				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.72585				0.00	0	20,000,00
Total PEP05 SPOT										0.00	0	20,000,00
Total For PEP05										0.00	0	20,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	102.01368				0.00	0	1,500,000,00
Total PEP06 SPOT										0.00	0	1,500,000,00
Total For PEP06										0.00	0	1,500,000,00
PMM57 On 08/10/2023 Spot Bond					0.00000	100.81991				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.98984				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	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
PMM59 On 28/02/2025 Spot Bond					0.00000	101.94358				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.97144				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.14000	105.22291	9.08500	105.35783			940,099,343,780,000.00	2,728,676,077,000	3,325,590,320,600	
Total R186 SPOT									10,099,343,780,000.00	728,676,077,000	325,590,320,600	
Total For R186									10,099,343,780,000.00	728,676,077,000	325,590,320,600	
R197 On 07/12/2023 Spot Bond			4.19500	334.57624	4.19500	334.51858			235,285,998,455,000.00	294,466,269,000	507,231,634,500	
Total R197 SPOT									15,285,998,455,000.00	294,466,269,000	507,231,634,500	
Total For R197									15,285,998,455,000.00	294,466,269,000	507,231,634,500	
R202 On 07/12/2033 Spot Bond			4.70000	252.83951	4.69900	252.81382			266,250,287,310,000.00	56,648,997,300	106,338,330,600	
Total R202 SPOT									16,250,287,310,000.00	56,648,997,300	106,338,330,600	
Total For R202									16,250,287,310,000.00	56,648,997,300	106,338,330,600	
R2030 On 31/01/2030 Spot Bond			10.44000	88.88656	10.37000	89.16287			705,883,513,992,000.00	2,941,176,581,800	2,292,455,550,100	
Total R2030 SPOT									15,883,513,992,000.00	941,176,581,800	292,455,550,100	
Total For R2030									15,883,513,992,000.00	941,176,581,800	292,455,550,100	
R2032 On 31/03/2032 Spot Bond			11.10000	87.32274	11.02000	87.68964			292,950,264,250,000.00	1,828,193,717,500	2,939,518,369,400	
Total R2032 SPOT									12,950,264,250,000.00	828,193,717,500	939,518,369,400	
Total For R2032									12,950,264,250,000.00	828,193,717,500	939,518,369,400	
R2035 On 28/02/2035 Spot Bond			11.75500	85.90875	11.68000	86.29033			874,904,453,503,500.00	1,945,972,305,700	1,725,894,658,600	
Total R2035 SPOT									14,904,453,503,500.00	945,972,305,700	725,894,658,600	
Total For R2035									14,904,453,503,500.00	945,972,305,700	725,894,658,600	
R2037 On 31/01/2037 Spot Bond			12.12500	76.40013	12.03000	76.88901			335,198,480,750,000.00	1,512,181,318,000	2,086,210,411,300	
Total R2037 SPOT									15,198,480,750,000.00	512,181,318,000	86,210,411,300	
Total For R2037									15,198,480,750,000.00	512,181,318,000	86,210,411,300	
R2040 On 31/01/2040 Spot Bond			12.38500	76.63175	12.28500	77.17439			634,738,137,600,500.00	1,343,135,901,300	1,815,262,045,200	
Total R2040 SPOT									14,738,137,600,500.00	343,135,901,300	315,262,045,200	
Total For R2040									14,738,137,600,500.00	343,135,901,300	315,262,045,200	
R2044 On 31/01/2044 Spot Bond			12.46000	72.91480	12.36000	73.45911			868,523,405,910,000.00	1,835,355,008,500	2,978,160,242,100	
Total R2044 SPOT									18,523,405,910,000.00	835,355,008,500	978,160,242,100	
Total For R2044									18,523,405,910,000.00	835,355,008,500	978,160,242,100	
R2048 On 28/02/2048 Spot Bond			12.36500	76.11276	12.28000	76.58213			160,781,855,924,000.00	3,086,193,437,600	3,603,716,742,800	
Total R2048 SPOT									10,781,855,924,000.00	86,193,437,600	503,716,742,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
Total For R2048									10,781,855,924,000.00	086,193,437,600	503,716,742,800
R2053 On 31/03/2053 Spot Bond			12.36500	98.27920	12.27500	98.92075			449,410,722,901,500.00	117,218,821,100	182,244,100,000
Total R2053 SPOT									19,410,722,901,500.00	117,218,821,100	182,244,100,000
Total For R2053									19,410,722,901,500.00	117,218,821,100	182,244,100,000
R209 On 31/03/2036 Spot Bond			11.83500	66.03718	11.74000	66.46874			185,116,484,245,500.00	776,097,717,300	843,327,870,300
Total R209 SPOT									35,116,484,245,500.00	776,097,717,300	843,327,870,300
Total For R209									35,116,484,245,500.00	776,097,717,300	843,327,870,300
R210 On 31/03/2028 Spot Bond			4.35000	225.24531	4.35000	225.20555			47,982,840,735,000.00	11,030,538,100	290,802,740,300
Total R210 SPOT									17,982,840,735,000.00	11,030,538,100	290,802,740,300
Total For R210									17,982,840,735,000.00	11,030,538,100	290,802,740,300
R213 On 28/02/2031 Spot Bond			10.86500	83.46134	10.78500	83.79144			482,217,820,149,500.00	872,730,586,300	1,347,224,776,700
Total R213 SPOT									12,217,820,149,500.00	872,730,586,300	1,347,224,776,700
Total For R213									12,217,820,149,500.00	872,730,586,300	1,347,224,776,700
R214 On 28/02/2041 Spot Bond			12.21500	61.87805	12.11500	62.33913			082,027,218,077,500.00	252,314,958,500	428,482,559,000
Total R214 SPOT									12,027,218,077,500.00	252,314,958,500	428,482,559,000
Total For R214									12,027,218,077,500.00	252,314,958,500	428,482,559,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.98416			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.11436			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.42200			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.57635			0.00	0	700,000,000
Total RDFB20 SPOT									0.00	0	700,000,000
Total For RDFB20									0.00	0	700,000,000
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.83382			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.40286			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.34242			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.90394				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.54634				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.41625				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.35629				0.00	0	100,000,00
Total RDFG03 SPOT										0.00	0	100,000,00
Total For RDFG03										0.00	0	100,000,00
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.39431				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.64409				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.65690				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.89450				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16 On 07/12/2023 Spot Bond					0.00000	102.33798				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.95550				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30 On 17/11/2023 Spot Bond					0.00000	103.21030				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RED40: On 29/01/2024 Spot Bond					0.00000	100.27728				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.33137				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	99.91105				0.00	0	1,303,080,20
Total RED603 SPOT										0.00	0	1,303,080,20
Total For RED603										0.00	0	1,303,080,20
RED70: On 17/04/2026 Spot Bond					0.00000	100.86629				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	100.94144				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.52064				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.47247				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.37448				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.70578				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.68633				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.47791				0.00	0	
Total RES61 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	99.81374				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.44918				0.00	0	100,000,00
Total RES63 SPOT										0.00	0	100,000,00
Total For RES63										0.00	0	100,000,00
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.32267				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.31878				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.37199				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.35901				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.43035				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.41739				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.57289				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.55994				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	102.04111				0.00	52,500,000,000	309,000,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RN2027 SPOT										0.00	52,500,000,000	309,000,000,000
Total For RN2027										0.00	52,500,000,000	309,000,000,000
RN203(On 17/09/2030 Spot Bond					0.00000	100.31977				0.00	29,700,000,000	108,500,000,000
Total RN2030 SPOT										0.00	29,700,000,000	108,500,000,000
Total For RN2030										0.00	29,700,000,000	108,500,000,000
RW23 On 10/12/2023 Spot Bond			9.83500	101.36808	9.83500	101.34166				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.88000	95.28898	11.88000	95.25894				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.09500	94.06831	12.09500	94.03813				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.59867				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.05000	96.03133	11.05000	96.00312				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	100.15069				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.43377				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.56000	103.46008	9.56000	103.43383				0.00	0	36,300,000
Total SBS20 SPOT										0.00	0	36,300,000
Total For SBS20										0.00	0	36,300,000
SBS21 On 15/05/2026 Spot Bond					0.00000	101.94300				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	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
SBS27 On 20/02/2024 Spot Bond			9.55500	105.01397	9.55500	104.98690				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.56500	98.36700	9.56500	98.34204				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.80500	101.43606	9.80500	101.40954				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.59500	104.39819	9.59500	104.37160				0.00	0	76,200,00
Total SBS34 SPOT										0.00	0	76,200,00
Total For SBS34										0.00	0	76,200,00
SBS38 On 29/01/2025 Spot Bond			9.59500	99.56300	9.59500	99.53765				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.45000	96.83866	10.45000	96.81185				0.00	0	340,000,00
Total SBS39 SPOT										0.00	0	340,000,00
Total For SBS39										0.00	0	340,000,00
SBS42 On 12/11/2025 Spot Bond			9.51000	104.76472	9.51000	104.73828				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.89000	105.72586	9.89000	105.69812				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.33500	9.33500	9.33500	100.34505				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.39504				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.43030				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.26663				0.00	0	130,000,00
Total SBS57 SPOT										0.00	0	130,000,00

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 SBS57										0.00	0	130,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.86069				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.48995				0.00	0	120,000,00
Total SBS62 SPOT										0.00	0	120,000,00
Total For SBS62										0.00	0	120,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	101.14172				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.48961				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.16211				0.00	0	260,000,00
Total SBS65 SPOT										0.00	0	260,000,00
Total For SBS65										0.00	0	260,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	102.03554				0.00	0	300,000,00
Total SBS67 SPOT										0.00	0	300,000,00
Total For SBS67										0.00	0	300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	102.28940				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.85911				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.22247				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.45981				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.20893				0.00	0	250,000,00
Total SBS72 SPOT										0.00	0	250,000,00
Total For SBS72										0.00	0	250,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	100.53447				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.52001				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.18309				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.18205				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.79105				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.63661				0.00	0	240,000,00
Total SBS79 SPOT										0.00	0	240,000,00
Total For SBS79										0.00	0	240,000,00
SBS80 On 03/02/2028 Spot Bond			9.96500	9.96500	9.96500	97.20399				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.09500	333.59457	5.09500	333.52912				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.44900	5.44900	5.44900	237.42401				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	102.06471				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS02 On 19/08/2026 Spot Bond					0.00000	101.38516				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.92837				0.00	0	104,100,00
Total SBT103 SPOT										0.00	0	104,100,00
Total For SBT103										0.00	0	104,100,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT104 On 30/09/2025 Spot Bond					0.00000	105.42584				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 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	
SBT106 On 31/12/2026 Spot Bond					0.00000	104.29764				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.29904				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	103.14014				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.49626				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	102.17161				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.17286				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.97000	101.93964	9.97000	101.91267				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.90375				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.15754				0.00	2,500,000,000	2,500,000,000
Total SBT206 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SBT206										0.00	2,500,000,000	2,500,000,000
SBT207 On 25/06/2025 Spot Bond					0.00000	105.24393				0.00	0	300,000,000
Total SBT207 SPOT										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SBT207										0.00	0	300,000,00
SBT207 On 28/11/2025 Spot Bond					0.00000	104.34307				0.00	2,500,000,000	2,500,000,00
Total SBT208 SPOT										0.00	2,500,000,000	2,500,000,00
Total For SBT208										0.00	2,500,000,000	2,500,000,00
SBT208 On 29/06/2026 Spot Bond					0.00000	102.51341				0.00	0	180,000,00
Total SBT209 SPOT										0.00	0	180,000,00
Total For SBT209										0.00	0	180,000,00
SLI5 On 16/08/2026 Spot Bond					0.00000	100.49173				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.26773				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.03500	93.56731	10.03500	93.54200				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	99.87415				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.78185				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.78395				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.77738				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.77333				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.77543				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.77966				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.77308				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.76906				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.77008				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.77110				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.76450				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.98667				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.51425				0.00	0	1,700,000,00
Total SNT06 SPOT										0.00	0	1,700,000,00
Total For SNT06										0.00	0	1,700,000,00
SNT07 On 06/04/2028 Spot Bond					0.00000	100.88732				0.00	0	100,000,00
Total SNT07 SPOT										0.00	0	100,000,00
Total For SNT07										0.00	0	100,000,00
SOL01 On 17/10/2025 Spot Bond					0.00000	100.91593				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.41195				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.37674				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	

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 21/08/2024 Spot Bond					0.00000	101.95375				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.97894				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.95585				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.98510				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	101.37949				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	101.90599				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.93533				0.00	6,700,000,000	3,600,000,000
Total SPG007 SPOT										0.00	6,700,000,000	3,600,000,000
Total For SPG007										0.00	6,700,000,000	3,600,000,000
SPG00: On 15/10/2024 Spot Bond					0.00000	101.18765				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	102.15095				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	101.08763				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	101.52058				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG01: On 03/07/2028 Spot Bond					0.00000	101.07408				0.00	0	
Total SPG013 SPOT										0.00	0	

Contract 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 SPG013										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	101.01566				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.69328				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.84000	5.84000	5.84000	165.75247				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			9.06000	105.45647	9.06000	105.43094				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.27500	86.11918	10.27500	86.09573				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	101.33943				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.92382				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			9.51500	103.12325	9.51500	103.09682				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.50000	118.88784	5.50000	118.86329				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	99.04701				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.19987				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.24583				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			5.22500	5.22500	5.22500	333.38670				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.24500	5.24500	5.24500	167.16504				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.80000	5.80000	5.80000	114.82616				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.20900	5.20900	5.20900	118.36576				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	214.20454				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.03823				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	102.03286				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.66455				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.00003				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.57400	5.57400	5.57400	234.96849				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.69484				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN09: On 31/01/2030 Spot Bond					0.00000	98.79633				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	
SSN10: On 31/01/2030 Spot Bond			11.03500	86.38065	11.03500	86.35544				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	101.49854				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.51000	214.43024	5.51000	214.38572				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.64900	233.55897	5.64900	233.50964				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111: On 31/03/2024 Spot Bond					0.00000	96.42394				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2023 Spot Bond					0.00000	101.51175				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12: On 31/08/2024 Spot Bond					0.00000	101.73055				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	98.88394				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	98.69574				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	98.72175				0.00	0	
Total SSN142 SPOT										0.00	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 SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.80500	7.80500	7.80500	101.29610				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	98.89322				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	102.90803				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.96421	111.56268	4.96421	111.47661				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.95928	45.71798	4.95928	111.23522				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.92835				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.51755				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.99374				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.23348				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			4.93500	4.93500	4.93500	100.81960				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	102.20506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN201 On 21/08/2023 Spot Bond					0.00000	102.04989				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN201 On 23/08/2023 Spot Bond					0.00000	101.91650				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN201 On 30/05/2028 Spot Bond					0.00000	101.99057				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN201 On 13/09/2023 Spot Bond					0.00000	101.40649				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN201 On 26/09/2023 Spot Bond					0.00000	101.16888				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN201 On 21/06/2024 Spot Bond					0.00000	101.16996				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN201 On 07/12/2023 Spot Bond					0.00000	101.10354				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN201 On 13/10/2023 Spot Bond					0.00000	100.82031				0.00	0	
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN201 On 12/10/2023 Spot Bond					0.00000	100.68675				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.57358				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST201 On 31/08/2027 Spot Bond					0.00000	103.31228				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SST203 On 03/03/2028 Spot Bond					0.00000	102.23358				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	105.03868				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	103.00809				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.57500	102.08349	9.57500	102.05740			1,627,367,000,000.00		169,960,000	84,980,000
Total SZ25 SPOT									1,627,367,000,000.00		169,960,000	84,980,000
Total For SZ25									1,627,367,000,000.00		169,960,000	84,980,000
T16A10 On 21/08/2024 Spot Bond					0.00000	102.01827				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.99662				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.96105				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	102.01968				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	102.00813				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.76373				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	102.00813				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.70500	102.22069	7.70500	102.19934				0.00	0	
Total T17A31 SPOT										0.00	0	

Contract 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 T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.21500	102.46483	8.21500	102.44203				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.91558				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.97686				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A13 On 21/08/2025 Spot Bond					0.00000	100.17812				0.00	0	
Total T18A13 SPOT										0.00	0	
Total For T18A13										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	102.01871				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	102.00821				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A23 On 21/08/2027 Spot Bond					0.00000	100.18152				0.00	0	
Total T18A23 SPOT										0.00	0	
Total For T18A23										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.78500	103.28275	9.78500	103.25550				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
T18A33 On 21/08/2027 Spot Bond			9.79000	9.79000	9.79000	99.59234				0.00	0	
Total T18A33 SPOT										0.00	0	
Total For T18A33										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	98.91655				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.74962				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.71364				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	99.89403				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.51913				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	102.13400				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.63078				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.57118				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.60002				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.99706				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.06206				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.71005				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17C On 30/11/2026 Spot Bond					0.00000	101.81122				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.93722				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS172 On 22/02/2027 Spot Bond					0.00000	102.04443				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	100.19329				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.34195				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.44083				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.46813				0.00	0	
Total TFS176 SPOT										0.00	0	
Total For TFS176										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH16A2 On 21/08/2024 Spot Bond					0.00000	102.00839				0.00	0	200,000,00
Total TH16A2 SPOT										0.00	0	200,000,00
Total For TH16A2										0.00	0	200,000,00
TH16A3 On 21/08/2024 Spot Bond			8.98500	103.45442	8.98500	103.42931				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	102.01890				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond					0.00000	102.01259				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond			6.25500	102.18103	6.25500	102.16365				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	102.05882				0.00	0	
Total TH16B1 SPOT										0.00	0	

Contract 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 TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.23195				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	102.13866				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.12395				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.22478				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.19748				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.57544				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.75383				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.64891				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.10260				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.07111				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.06062				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.17816				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.12989				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.12359				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.56416				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.48657				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.43833				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.88857				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	102.06070				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.88544				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	100.18573				0.00	0	
Total TH18B3 SPOT										0.00	0	
Total For TH18B3										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.20767				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.16568				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH18C: On 21/08/2027 Spot Bond					0.00000	100.19076				0.00	0	
Total TH18C3 SPOT										0.00	0	
Total For TH18C3										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.41754				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.37557				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	100.20574				0.00	0	
Total TH18D3 SPOT										0.00	0	
Total For TH18D3										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.90184				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.88861				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TH18O: On 21/08/2024 Spot Bond					0.00000	100.17147				0.00	0	
Total TH18O3 SPOT										0.00	0	
Total For TH18O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.93500	103.70511	9.93500	103.67779				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.68478				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.14500	101.33198	10.14500	101.30459				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.89023				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.55700				0.00	0	
Total TL30 SPOT										0.00	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 TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.15630				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.27309				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.70965				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			10.11500	102.83518	10.11500	102.80738				0.00	0	200,000,00
Total TN23 SPOT										0.00	0	200,000,00
Total For TN23										0.00	0	200,000,00
TN23/R On 06/11/2023 Spot Bond			100.00000	84.55165	100.00000	84.36623				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.43500	102.78243	10.43500	102.75355			5,569,837,775,000.00		533,765,000	1,918,775,20
Total TN25 SPOT									5,569,837,775,000.00		533,765,000	1,918,775,20
Total For TN25									5,569,837,775,000.00		533,765,000	1,918,775,20
TN25/R On 19/08/2025 Spot Bond			100.00000	31.34457	100.00000	31.27443				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.61500	93.11351	11.61500	93.08494			829,601,375,000.00		71,425,000	6,433,211,00
Total TN27 SPOT									829,601,375,000.00		71,425,000	6,433,211,00
Total For TN27									829,601,375,000.00		71,425,000	6,433,211,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.62124	100.00000	13.59125				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.30000	95.85303	11.30000	95.82440				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.97000	96.49273	11.97000	96.46208				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.89031	8.00000	116.86526				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.88700	91.31805	12.88700	91.28706				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.28500	86.53008	13.28500	86.49968			2,554,314,921,000.00		192,270,600	697,117,900
Total TN40 SPOT									2,554,314,921,000.00		192,270,600	697,117,900
Total For TN40									2,554,314,921,000.00		192,270,600	697,117,900
TN40/R On 09/10/2040 Spot Bond			10.75000	103.52236	10.75000	103.49275				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	99.90982				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.99939				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.11000	104.23951	6.11000	106.05112				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.42499				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.31111				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2 On 20/06/2026 Spot Bond					0.00000	101.32523				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.34470				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3 On 20/06/2026 Spot Bond			8.10500	99.76030	8.10500	99.73865				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.71568				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			10.11500	102.35139	10.11500	102.32380				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.71370				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.11500	102.41385	9.11500	102.38892				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	99.60155				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.99621				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.42157				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	101.37843				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.63106				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	101.63528				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26: On 13/02/2024 Spot Bond					0.00000	95.72009				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26: On 08/03/2024 Spot Bond					0.00000	95.18763				0.00	0	
Total TSP265 SPOT										0.00	0	

Contract 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 TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.71951				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.24795				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	100.59525				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	99.93367				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.76975				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.60346				0.00	0	
Total TWC446 SPOT										0.00	0	
Total For TWC446										0.00	0	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC447 SPOT										0.00	0	
Total For TWC447										0.00	0	
TWC44 On 16/10/2023 Spot Bond					0.00000	100.94789				0.00	0	
Total TWC448 SPOT										0.00	0	
Total For TWC448										0.00	0	
TWC44 On 20/10/2023 Spot Bond					0.00000	100.74038				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
TWC45 On 06/11/2023 Spot Bond					0.00000	100.47573				0.00	0	
Total TWC451 SPOT										0.00	0	
Total For TWC451										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.40500	104.44108	11.40500	104.40961			4,676,050,000,000.00		410,000,000	205,000,000
Total UG26 SPOT									4,676,050,000,000.00		410,000,000	205,000,000
Total For UG26									4,676,050,000,000.00		410,000,000	205,000,000
UU1A0 On 15/05/2024 Spot Bond					0.00000	102.21234				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.36148				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	102.24678				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.39592				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	102.20086				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.43035				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.95500	10.95500	10.95500	100.62037				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	102.41515				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1: On 15/05/2026 Spot Bond					0.00000	102.64625				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.43035				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.48543				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.74897				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.72868				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.77457				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.70574				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.99289				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.98200				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.43203				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.83718				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	102.36554				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	102.40597				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.08463				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.36e+0170,541,446,182,500	774,606,162,81	
Total for SPOT :										2.36e+017	541,446,182,500	774,606,162,81

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.36e+017	541,446,515,210	774,607,522,75
Total Options									6 053 390.00	3,000	92,77
Grand Total:									2.36e+017	541,446,518,210	774,607,615,53