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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/05/2023

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/08/2023	Bond Future			12.69299	73.84396	12.55241	74.47119			0.00	0	35
ES33	On	02/11/2023	Bond Future			12.84210	71.67073	12.69536	72.31230			0.00	0	
ES33	On	01/02/2024	Bond Future			13.00021	73.25902	12.84702	73.91474			0.00	0	
ES33	On	02/05/2024	Bond Future			13.15440	71.12248	12.99446	71.79305			0.00	0	
ES33	On	01/08/2024	Bond Future			13.34803	72.60533	13.18104	73.28887			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	03/08/2023	Bond Future			13.14573	70.32775	13.03638	70.88261			0.00	0	4,00
ES42	On	02/11/2023	Bond Future			13.28776	67.61155	13.17383	68.17913			0.00	0	
ES42	On	01/02/2024	Bond Future			13.43042	69.10976	13.31193	69.68983			0.00	0	
ES42	On	02/05/2024	Bond Future			13.57498	66.41587	13.45157	67.00911			0.00	0	
ES42	On	01/08/2024	Bond Future			13.74935	67.79732	13.62094	68.40191			0.00	0	
Total ES42 Future												0.00	0	4,00
Total For ES42												0.00	0	4,00
I2025	On	03/08/2023	Bond Future			170.30491	170.30491	170.64988	170.64988			20,777,199.02	122	6,25

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/11/2023	Bond Future			174.05145	174.05145	174.40526	174.40526			0.00	0	
I2025	On	01/02/2024	Bond Future			176.09251	176.09251	176.45253	176.45253			0.00	0	
I2025	On	02/05/2024	Bond Future			180.09013	180.09013	180.45829	180.45829			0.00	0	
I2025	On	01/08/2024	Bond Future			181.99535	181.99535	182.36609	182.36609			0.00	0	
Total I2025 Future												20,777,199.02	122	6,28
Total For I2025												20,777,199.02	122	6,28
I2029	On	03/08/2023	Bond Future			124.52242	124.52242	125.08889	125.08889			0.00	0	1,9
I2029	On	02/11/2023	Bond Future			125.91545	125.91545	126.49484	126.49484			0.00	0	
I2029	On	01/02/2024	Bond Future			128.70610	128.70610	129.29822	129.29822			0.00	0	
I2029	On	02/05/2024	Bond Future			130.24242	130.24242	130.84656	130.84656			0.00	0	
I2029	On	01/08/2024	Bond Future			132.96943	132.96943	133.58436	133.58436			0.00	0	
Total I2029 Future												0.00	0	1,97
Total For I2029												0.00	0	1,97
I2033	On	03/08/2023	Bond Future			117.60044	117.60044	118.16167	118.16167			35,280,132.00	300	7,5
I2033	On	02/11/2023	Bond Future			118.74841	118.74841	119.32254	119.32254			0.00	0	
I2033	On	01/02/2024	Bond Future			121.38023	121.38023	121.96695	121.96695			0.00	0	
I2033	On	02/05/2024	Bond Future			122.65445	122.65445	123.25303	123.25303			0.00	0	
I2033	On	01/08/2024	Bond Future			125.22265	125.22265	125.83211	125.83211			0.00	0	
Total I2033 Future												35,280,132.00	300	7,5
Total For I2033												35,280,132.00	300	7,5
I2038	On	03/08/2023	Bond Future			127.82180	127.82180	128.99542	128.99542			73,241,891.40	573	3,6
I2038	On	02/11/2023	Bond Future			130.63384	130.63384	131.83423	131.83423			0.00	0	1,3
I2038	On	01/02/2024	Bond Future			131.48553	131.48553	132.71082	132.71082			0.00	0	
I2038	On	02/05/2024	Bond Future			134.47061	134.47061	135.72348	135.72348			0.00	0	
I2038	On	01/08/2024	Bond Future			135.18582	135.18582	136.46009	136.46009			0.00	0	
Total I2038 Future												73,241,891.40	573	5,01
Total For I2038												73,241,891.40	573	5,01
I2046	On	03/08/2023	Bond Future			114.21394	114.21394	114.32789	114.32789			16,903,663.12	148	13,0
I2046	On	02/11/2023	Bond Future			114.61114	114.61114	114.72786	114.72786			0.00	0	4,2
I2046	On	01/02/2024	Bond Future			117.15114	117.15114	117.27032	117.27032			0.00	0	
I2046	On	02/05/2024	Bond Future			117.63360	117.63360	117.75320	117.75320			0.00	0	
I2046	On	01/08/2024	Bond Future			120.09452	120.09452	120.21492	120.21492			0.00	0	
Total I2046 Future												16,903,663.12	148	17,3
Total For I2046												16,903,663.12	148	17,3
I2050	On	03/08/2023	Bond Future			113.27765	113.27765	114.63854	114.63854			39,647,177.50	350	11,1
I2050	On	02/11/2023	Bond Future			115.76970	115.76970	117.16132	117.16132			0.00	0	3,1
I2050	On	01/02/2024	Bond Future			116.06072	116.06072	117.48169	117.48169			0.00	0	
I2050	On	02/05/2024	Bond Future			118.69553	118.69553	120.14855	120.14855			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			118.84161	118.84161	120.32047	120.32047			0.00	0	
Total I2050 Future												39,647,177.50	350	14,25
Total For I2050												39,647,177.50	350	14,25
R186	On	03/08/2023	Bond Future			9.16384	105.15344	8.88390	105.97292		4.83	339,014,690.56	3,224	84,58
R186	On	02/11/2023	Bond Future			9.19341	107.44184	8.88686	108.27999		4.46	165,675,317.28	1,542	14,88
R186	On	01/02/2024	Bond Future			9.22121	104.48882	8.88378	105.34528		4.28	0.00	0	
R186	On	02/05/2024	Bond Future			9.22944	106.83815	8.85525	107.71384		3.87	0.00	0	
R186	On	01/08/2024	Bond Future			9.32981	103.73893	8.91156	104.63120		3.57	0.00	0	
Total R186 Future												504,690,007.84	4,766	99,43
R186	On	03/08/2023	Bond Future	9.75	Call			2,762.08000	2.76208	2,112,650	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			252.62000	0.25262	422,670	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			2,713.99000	2.71399	2,069,330	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			261.62000	0.26162	436,440	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,738.01000	2.73801	2,090,950	5.28	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			257.09000	0.25709	429,510	5.28	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			844.63000	0.84463	1,166,450	4.77	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			300.33000	0.30033	439,120	5.32	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Call			1,782.95000	1.78295	1,325,850	4.65	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			1,062.98000	1.06298	1,444,030	4.65	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			2,197.08000	2.19708	1,683,110	4.77	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			852.92000	0.85292	1,177,100	4.77	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			2,215.82000	2.21582	1,699,490	4.77	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			2,234.62000	2.23462	1,715,950	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			836.41000	0.83641	1,155,890	4.78	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,408.53000	4.40853	3,709,170	5.32	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,562.18000	2.56218	2,033,220	4.67	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			1,004.82000	1.00482	1,332,320	4.67	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,579.83000	2.57983	2,048,990	4.68	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			997.44000	0.99744	1,323,060	4.68	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,597.52000	2.59752	2,064,810	4.68	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			990.11000	0.99011	1,313,860	4.68	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,748.64000	2.74864	3,387,930	3.57	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			719.09000	0.71909	486,590	3.57	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,780.54000	2.78054	3,423,730	3.57	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Call			727.23000	0.72723	492,780	3.57	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			2,764.56000	2.76456	3,405,800	3.57	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			735.43000	0.73543	499,030	3.57	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call			1,430.32000	1.43032	1,052,710	3.55	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put			1,885.44000	1.88544	2,400,100	3.55	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/08/2024	Bond Future	8.68	Call			1,406.91000	1.40691	1,033,150	3.54	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put			1,905.19000	1.90519	2,423,700	3.54	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call			1,418.83000	1.41883	1,043,120	3.54	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put			1,895.53000	1.89553	2,412,090	3.54	0.00	0	
Total R186 Option												0.00	0	3,43
Total For R186												504,690,007.84	4,766	102,86
R197	On	03/08/2023	Bond Future			334.59668	334.59668	334.94449	334.94449			2,342,176.76	7	
R197	On	02/11/2023	Bond Future			346.67039	346.67039	342.31529	342.31529			0.00	0	
Total R197 Future												2,342,176.76	7	1
Total For R197												2,342,176.76	7	1
R202	On	03/08/2023	Bond Future			250.61756	250.61756	251.81539	251.81539			19,297,552.12	77	5,44
R202	On	02/11/2023	Bond Future			256.13055	256.13055	257.35682	257.35682			0.00	0	
R202	On	01/02/2024	Bond Future			256.78115	256.78115	258.03108	258.03108			0.00	0	
R202	On	02/05/2024	Bond Future			262.61044	262.61044	263.88883	263.88883			0.00	0	
R202	On	01/08/2024	Bond Future			262.94009	262.94009	264.23497	264.23497			0.00	0	
Total R202 Future												19,297,552.12	77	5,44
Total For R202												19,297,552.12	77	5,44
R2030	On	03/08/2023	Bond Future			10.60706	88.17381	10.39534	89.07833		8.70	229,957,296.48	2,608	97,78
R2030	On	02/11/2023	Bond Future			10.69500	90.09302	10.47202	91.01796		8.51	9,549,860.12	106	1
R2030	On	01/02/2024	Bond Future			10.78894	88.06330	10.55369	89.00842		8.44	0.00	0	
R2030	On	02/05/2024	Bond Future			10.88296	90.04329	10.63446	91.00969		7.76	0.00	0	
R2030	On	01/08/2024	Bond Future			11.03101	87.89932	10.76793	88.88442		7.76	0.00	0	
Total R2030 Future												239,507,156.60	2,714	97,85
R2030	On	03/08/2023	Bond Future	11.35	Call			4,352.45000	4.35245	3,611,480	9.75	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put			364.23000	0.36423	527,780	9.75	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call			4,387.12000	4.38712	3,643,950	9.76	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put			358.33000	0.35833	519,680	9.76	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call			8,872.88000	8.87288	7,990,220	10.69	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put			35.92000	0.03592	57,780	10.69	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	11.34	Put			370.11000	0.37011	535,850	9.73	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call			9,973.53000	9.97353	9,080,190	10.69	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put			16.69000	0.01669	27,870	10.69	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.40	Call			1,532.23000	1.53223	1,104,530	8.83	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put			1,512.19000	1.51219	1,989,010	8.83	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call			2,153.57000	2.15357	1,625,920	9.04	0.00	0	3
R2030	On	03/08/2023	Bond Future	10.65	Put			1,067.01000	1.06701	1,443,880	9.04	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call			4,317.74000	4.31774	3,578,960	9.73	0.00	0	
R2030	On	02/11/2023	Bond Future	11.43	Put			0.00000	0.00000	1,146,470	9.52	573,235.00	500	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 02/11/2023 Bond Future	10.07	Call			1,400.89000	1.40089	1,067,730	8.40	0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			3,099.48000	3.09948	3,691,260	8.40	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			0.00000	0.00000	1,588,670	8.61	794,335.00	500	50
R2030 On 02/11/2023 Bond Future	10.80	Put			1,631.31000	1.63131	2,017,750	8.95	0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			724.61000	0.72461	521,210	8.22	0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			4,592.79000	4.59279	5,314,330	8.22	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			0.00000	0.00000	833,770	8.31	416,885.00	500	50
R2030 On 02/11/2023 Bond Future	10.82	Put			1,601.79000	1.60179	1,983,030	8.96	0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			0.00000	0.00000	4,111,030	9.52	0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,013.74000	3.01374	2,472,640	8.95	0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,616.49000	1.61649	2,000,330	8.95	0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,039.96000	3.03996	2,496,260	8.96	0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Put			0.00000	0.00000	4,230,980	8.31	0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Put			0.00000	0.00000	2,856,900	8.61	0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			2,987.62000	2.98762	2,449,120	8.95	0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Call			5,229.37000	5.22937	4,522,200	9.65	0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			789.51000	0.78951	1,007,280	9.65	0.00	0	80
R2030 On 01/02/2024 Bond Future	11.35	Call			4,639.60000	4.63960	4,007,030	9.33	0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,490.71000	1.49071	1,803,260	9.33	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,667.27000	4.66727	4,032,870	9.34	0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,690.22000	1.69022	1,341,870	8.33	0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,673.66000	3.67366	4,270,430	8.33	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			0.00000	0.00000	1,863,370	8.54	931,685.00	500	50
R2030 On 01/02/2024 Bond Future	12.10	Put			861.08000	0.86108	1,058,590	9.98	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.31	Call			4,528.63000	4.52863	3,903,420	9.29	0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,534.55000	1.53455	1,854,460	9.29	0.00	0	1,300
R2030 On 01/02/2024 Bond Future	9.57	Put			5,077.39000	5.07739	5,787,170	8.10	0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			0.00000	0.00000	1,097,100	8.22	548,550.00	500	50
R2030 On 01/02/2024 Bond Future	9.89	Put			0.00000	0.00000	4,777,850	8.22	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,479.74000	1.47974	1,790,460	9.34	0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Call			1,463.52000	1.46352	1,148,390	8.24	0.00	0	1,300
R2030 On 01/02/2024 Bond Future	9.93	Put			4,031.33000	4.03133	4,661,320	8.24	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,469.11000	1.46911	1,778,020	9.34	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Call			0.00000	0.00000	5,403,850	9.77	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			0.00000	0.00000	1,256,680	9.77	628,340.00	500	50
R2030 On 01/02/2024 Bond Future	12.10	Call			6,848.75000	6.84875	6,101,140	9.98	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Put			0.00000	0.00000	3,473,610	8.54	0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			985.25000	0.98525	749,910	8.10	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			4,695.27000	4.69527	4,059,060	9.34	0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Put			5,097.53000	5.09753	5,801,160	7.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030	On	02/05/2024	Bond Future	9.81	Call		1,372.74000	1.37274	1,078,800	7.39		0.00	0	
R2030	On	02/05/2024	Bond Future	9.81	Put		4,675.16000	4.67516	5,347,620	7.39		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Call		1,386.40000	1.38640	1,090,350	7.40		0.00	0	
R2030	On	02/05/2024	Bond Future	10.16	Call		1,910.42000	1.91042	1,540,020	7.56		0.00	0	1,00
R2030	On	02/05/2024	Bond Future	10.16	Put		3,792.58000	3.79258	4,388,580	7.56		0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Call		6,169.97000	6.16997	5,459,120	8.85		0.00	0	
R2030	On	02/05/2024	Bond Future	9.82	Put		4,647.86000	4.64786	5,318,210	7.40		0.00	0	
R2030	On	02/05/2024	Bond Future	11.94	Put		1,236.37000	1.23637	1,491,920	8.85		0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.66	Call		1,177.99000	1.17799	915,220	7.33		0.00	0	1,00
R2030	On	02/05/2024	Bond Future	9.83	Call		1,400.14000	1.40014	1,101,970	7.40		0.00	0	
R2030	On	02/05/2024	Bond Future	9.83	Put		4,620.66000	4.62066	5,288,890	7.40		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put		3,867.37000	3.86737	4,442,770	7.68		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call		2,369.01000	2.36901	1,957,310	7.69		0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put		3,846.83000	3.84683	4,420,230	7.69		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call		2,387.04000	2.38704	1,973,320	7.69		0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put		3,826.38000	3.82638	4,397,760	7.69		0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call		2,351.06000	2.35106	1,941,360	7.68		0.00	0	
Total R2030 Option											3,893,030.00	3,000	15,04	
Total For R2030											243,400,186.60	5,714	112,94	
R2032	On	03/08/2023	Bond Future			11.31309	86.28855	11.11887	87.23048	10.48		18,206,884.05	211	115,56
R2032	On	02/11/2023	Bond Future			11.42016	84.00390	11.21703	84.96696	11.04		0.00	0	64,38
R2032	On	01/02/2024	Bond Future			11.53056	85.84629	11.31812	86.83046	10.53		0.00	0	
R2032	On	02/05/2024	Bond Future			11.63863	83.61372	11.41623	84.61999	9.64		0.00	0	
R2032	On	01/08/2024	Bond Future			11.78872	85.33964	11.55583	86.36552	9.52		0.00	0	
Total R2032 Future											18,206,884.05	211	179,94	
R2032	On	03/08/2023	Bond Future	9.60	Call		56.52000	0.05652	29,460	9.71		0.00	0	1,50
R2032	On	03/08/2023	Bond Future	11.90	Call		4,353.77000	4.35377	3,634,720	11.93		0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put		648.44000	0.64844	871,320	11.93		0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Call		3,127.59000	3.12759	2,512,880	11.48		0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put		801.99000	0.80199	1,066,270	11.74		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Call		3,848.15000	3.84815	3,167,600	11.75		0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put		790.88000	0.79088	1,052,260	11.75		0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Put		1,206.53000	1.20653	1,568,420	11.35		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.77	Call		3,883.57000	3.88357	3,200,110	11.77		0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put		779.78000	0.77978	1,038,250	11.77		0.00	0	
R2032	On	03/08/2023	Bond Future	9.60	Put		7,925.98000	7.92598	8,840,850	9.71		0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call		396.65000	0.39665	250,240	10.02		0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put		4,525.21000	4.52521	5,320,730	10.02		0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call		2,804.13000	2.80413	2,224,090	11.35		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032 On 03/08/2023 Bond Future	11.55	Put			1,055.37000	1.05537	1,382,590	11.48	0.00	0	7,50
R2032 On 03/08/2023 Bond Future	11.75	Call			3,812.71000	3.81271	3,135,060	11.74	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Put			0.00000	0.00000	1,319,510	12.46	659,755.00	500	50
R2032 On 02/11/2023 Bond Future	11.09	Call			0.00000	0.00000	1,903,100	11.13	951,550.00	500	50
R2032 On 02/11/2023 Bond Future	11.09	Put			0.00000	0.00000	3,475,850	11.13	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Call			2,666.23000	2.66623	2,189,230	11.27	0.00	0	
R2032 On 02/11/2023 Bond Future	11.22	Put			2,652.04000	2.65204	3,138,100	11.27	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Call			2,691.82000	2.69182	2,212,030	11.28	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Call			4,663.11000	4.66311	4,014,310	12.04	0.00	0	
R2032 On 02/11/2023 Bond Future	11.90	Put			1,481.89000	1.48189	1,796,150	12.04	0.00	0	
R2032 On 02/11/2023 Bond Future	12.26	Call			0.00000	0.00000	5,150,930	12.46	0.00	0	
R2032 On 02/11/2023 Bond Future	11.23	Put			2,629.89000	2.62989	3,113,160	11.28	0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			0.00000	0.00000	1,019,290	10.67	509,645.00	500	50
R2032 On 02/11/2023 Bond Future	10.59	Put			0.00000	0.00000	5,048,750	10.67	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Call			2,717.77000	2.71777	2,235,180	11.29	0.00	0	
R2032 On 02/11/2023 Bond Future	11.24	Put			2,608.13000	2.60813	3,088,600	11.29	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Call			4,651.72000	4.65172	4,046,130	11.35	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Call			1,963.72000	1.96372	1,604,880	10.34	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	12.73	Put			0.00000	0.00000	1,455,220	12.26	727,610.00	500	50
R2032 On 01/02/2024 Bond Future	11.09	Call			0.00000	0.00000	2,222,300	10.61	1,111,150.00	500	50
R2032 On 01/02/2024 Bond Future	11.09	Put			0.00000	0.00000	4,280,310	10.61	0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Call			4,621.95000	4.62195	4,018,370	11.34	0.00	0	
R2032 On 01/02/2024 Bond Future	11.83	Put			2,276.02000	2.27602	2,656,610	11.34	0.00	0	
R2032 On 01/02/2024 Bond Future	10.76	Put			4,622.84000	4.62284	5,248,170	10.34	0.00	0	
R2032 On 01/02/2024 Bond Future	11.84	Put			2,260.82000	2.26082	2,639,400	11.35	0.00	0	
R2032 On 01/02/2024 Bond Future	10.01	Call			858.51000	0.85851	663,670	9.92	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	10.01	Put			7,265.81000	7.26581	8,055,140	9.92	0.00	0	
R2032 On 01/02/2024 Bond Future	10.59	Call			0.00000	0.00000	1,336,160	10.22	668,080.00	500	50
R2032 On 01/02/2024 Bond Future	10.59	Put			0.00000	0.00000	5,811,120	10.22	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			4,681.28000	4.68128	4,073,690	11.36	0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			2,245.44000	2.24544	2,622,020	11.36	0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Call			7,123.39000	7.12339	6,383,810	12.14	0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			1,322.77000	1.32277	1,567,360	12.14	0.00	0	1,20
R2032 On 01/02/2024 Bond Future	12.73	Call			0.00000	0.00000	6,737,330	12.26	0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Put			0.00000	0.00000	6,156,410	9.19	0.00	0	
R2032 On 02/05/2024 Bond Future	10.86	Call			2,047.85000	2.04785	1,675,710	9.35	0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.54	Put			5,624.93000	5.62493	6,332,250	9.17	0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,517.73000	1.51773	1,216,560	9.17	0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			0.00000	0.00000	1,251,120	11.43	625,560.00	500	50
R2032 On 02/05/2024 Bond Future	10.56	Call			1,533.19000	1.53319	1,229,800	9.18	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2032 On 02/05/2024 Bond Future	10.56	Put			5,558.77000	5.55877	6,261,650	9.18		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			0.00000	0.00000	1,269,790	9.19	634,895.00		500	50
R2032 On 02/05/2024 Bond Future	13.18	Call			0.00000	0.00000	7,808,990	11.43		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,591.78000	5.59178	6,296,880	9.17		0.00	0	
R2032 On 02/05/2024 Bond Future	10.86	Put			4,635.04000	4.63504	5,269,170	9.35		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,243.61000	1.24361	983,610	9.08		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			6,245.33000	6.24533	6,991,600	9.08		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,502.36000	1.50236	1,203,410	9.17		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			0.00000	0.00000	2,088,620	9.51	1,044,310.00		500	50
R2032 On 02/05/2024 Bond Future	11.09	Put			0.00000	0.00000	4,599,890	9.51		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			7,682.83000	7.68283	6,911,490	11.17		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,257.98000	1.25798	1,492,910	11.17		0.00	0	1,00
R2032 On 01/08/2024 Bond Future	11.14	Put			4,662.02000	4.66202	5,256,070	9.44		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			2,809.76000	2.80976	2,375,850	9.45		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			4,637.24000	4.63724	5,229,210	9.45		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			2,768.04000	2.76804	2,338,290	9.43		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			4,686.91000	4.68691	5,283,040	9.43		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			2,788.86000	2.78886	2,357,030	9.44		0.00	0	
Total R2032 Option									6,932,555.00		4,500	40,10
Total For R2032									25,139,439.05		4,711	220,04
R2035 On 03/08/2023 Bond Future			11.87285	85.27309	11.72625	86.06489		12.61		11,341,320.97	133	55,60
R2035 On 02/11/2023 Bond Future			11.98941	82.61947	11.83670	83.42919		12.81		0.00	0	100,50
R2035 On 01/02/2024 Bond Future			12.11308	84.43157	11.95394	85.25896		12.33		0.00	0	
R2035 On 02/05/2024 Bond Future			12.22500	81.81675	12.05932	82.66277		12.04		0.00	0	
R2035 On 01/08/2024 Bond Future			12.37198	83.50597	12.19942	84.36831		11.40		0.00	0	
Total R2035 Future									11,341,320.97		133	156,10
R2035 On 03/08/2023 Bond Future	11.75	Call			2,226.60000	2.22660	1,823,890	12.98		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,549.69000	1.54969	1,861,870	13.36		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			2,097.59000	2.09759	2,486,680	12.98		0.00	0	4,80
R2035 On 03/08/2023 Bond Future	11.98	Call			2,952.10000	2.95210	2,478,330	13.33		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,588.39000	1.58839	1,906,420	13.33		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			2,985.64000	2.98564	2,508,950	13.34		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,568.85000	1.56885	1,883,960	13.34		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			3,019.51000	3.01951	2,539,890	13.36		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			7,523.90000	7.52390	8,195,660	11.87		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			1,363.71000	1.36371	1,122,020	12.34		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.42	Call			1,986.06000	1.98606	1,673,220	12.71		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			5,320.16000	5.32016	5,888,190	12.34		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,254.42000	4.25442	4,751,300	12.71		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 02/11/2023 Bond Future	11.43	Call			2,009.25000	2.00925	1,694,000	12.72		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,222.14000	4.22214	4,716,610	12.72		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			647.13000	0.64713	509,170	11.87		0.00	0	40
R2035 On 02/11/2023 Bond Future	12.85	Call			6,495.16000	6.49516	5,891,430	14.64		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,328.11000	1.32811	1,534,100	14.64		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Call			1,963.23000	1.96323	1,652,790	12.70		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,287.10000	4.28710	4,786,380	12.70		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			968.51000	0.96851	800,060	11.51		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			8,395.38000	8.39538	9,054,320	11.51		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Call			1,701.77000	1.70177	1,444,740	11.75		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Put			3,148.93000	3.14893	3,510,830	12.81		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			4,351.31000	4.35131	3,884,000	12.82		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			6,238.34000	6.23834	6,808,700	11.75		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,128.24000	3.12824	3,488,320	12.82		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			4,381.69000	4.38169	3,912,580	12.83		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,107.39000	3.10739	3,465,670	12.83		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,713.08000	8.71308	8,064,930	14.31		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,336.86000	1.33686	1,516,100	14.31		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			4,320.71000	4.32071	3,855,220	12.81		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			2,002.29000	2.00229	1,725,610	11.59		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,651.90000	6.65190	7,221,240	11.59		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,020.33000	2.02033	1,741,890	11.59		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,614.37000	6.61437	7,181,950	11.59		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,038.78000	2.03878	1,758,540	11.60		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,577.31000	6.57731	7,143,090	11.60		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			5,318.86000	5.31886	5,802,310	11.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,276.46000	3.27646	2,901,020	11.22		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			5,375.18000	5.37518	5,862,080	11.22		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,300.58000	3.30058	2,923,410	11.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			5,347.14000	5.34714	5,832,310	11.23		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,324.42000	3.32442	2,945,530	11.24		0.00	0	
Total R2035 Option										0.00	0	7,27
Total For R2035										11,341,320.97	133	163,46
R2037 On 03/08/2023 Bond Future			12.17682	76.12227	12.03584	76.88173		14.31		232,172,923.50	3,050	132,46
R2037 On 02/11/2023 Bond Future			12.29034	77.77936	12.14386	78.55593		13.82		0.00	0	
R2037 On 01/02/2024 Bond Future			12.40988	75.22914	12.25758	76.02268		14.05		0.00	0	
R2037 On 02/05/2024 Bond Future			12.52862	76.92057	12.37031	77.73200		13.49		0.00	0	
R2037 On 01/08/2024 Bond Future			12.68398	74.25352	12.51923	75.08060		13.36		0.00	0	
Total R2037 Future										232,172,923.50	3,050	132,46

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2037 On 03/08/2023 Bond Future	12.14	Put			1,950.31000	1.95031	2,296,260	14.97		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Put			6,250.51000	6.25051	6,918,030	13.23		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			2,451.37000	2.45137	2,043,770	14.94		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			1,996.66000	1.99666	2,348,520	14.94		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			2,481.85000	2.48185	2,071,290	14.95		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			1,973.37000	1.97337	2,322,270	14.95		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			2,512.50000	2.51250	2,098,990	14.97		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			41.91000	0.04191	25,840	12.90		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			10,378.53000	10.37853	11,121,920	12.90		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			312.30000	0.31230	220,360	13.23		0.00	0	1,80
R2037 On 02/11/2023 Bond Future	11.55	Put			4,866.45000	4.86645	5,382,550	13.23		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Call			1,615.58000	1.61558	1,352,820	13.25		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,830.13000	4.83013	5,343,940	13.25		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			1,635.97000	1.63597	1,370,920	13.26		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,793.81000	4.79381	5,305,330	13.26		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			1,595.13000	1.59513	1,334,660	13.23		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			3,563.87000	3.56387	3,934,690	14.48		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Call			3,884.71000	3.88471	3,465,550	14.45		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			3,610.20000	3.61020	3,984,580	14.45		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			3,913.80000	3.91380	3,492,860	14.46		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			3,587.09000	3.58709	3,959,690	14.46		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			3,942.73000	3.94273	3,520,010	14.48		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			2,104.30000	2.10430	1,836,740	13.01		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			7,085.16000	7.08516	7,629,030	13.01		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			2,067.94000	2.06794	1,803,670	13.00		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			7,162.25000	7.16225	7,709,410	13.00		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			2,086.07000	2.08607	1,820,160	13.00		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			7,123.63000	7.12363	7,669,150	13.00		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Put			5,621.10000	5.62110	6,081,850	13.22		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Call			3,479.16000	3.47916	3,111,230	13.23		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Put			5,592.54000	5.59254	6,051,690	13.23		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Call			3,430.92000	3.43092	3,066,190	13.21		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Put			5,649.79000	5.64979	6,112,140	13.21		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Call			3,455.00000	3.45500	3,088,670	13.22		0.00	0	
Total R2037 Option										0.00	0	3,60
Total For R2037										232,172,923.50	3,050	136,08
R2040 On 03/08/2023 Bond Future			12.38806	76.61448	12.27313	77.26722		15.26		17,697,944.88	231	132,77
R2040 On 02/11/2023 Bond Future			12.50317	78.28230	12.38378	78.94991		14.75		0.00	0	2
R2040 On 01/02/2024 Bond Future			12.62424	75.49275	12.50017	76.17492		15.05		0.00	0	1

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2040 On 02/05/2024 Bond Future			12.74417	77.19014	12.61529	77.88765		14.34		0.00	0	
R2040 On 01/08/2024 Bond Future			12.89915	74.27786	12.76510	74.98869		14.31		0.00	0	
Total R2040 Future										17,697,944.88	231	132,81
R2040 On 03/08/2023 Bond Future	12.21	Call			2,168.23000	2.16823	1,849,110	15.64		0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			2,530.52000	2.53052	2,864,140	15.64		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			2,197.54000	2.19754	1,875,800	15.66		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,502.27000	2.50227	2,833,270	15.66		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			2,227.04000	2.22704	1,902,700	15.68		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,474.27000	2.47427	2,802,670	15.68		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,113.21000	6.11321	6,587,310	14.16		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			1,387.88000	1.38788	1,192,490	14.17		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,070.26000	6.07026	6,542,480	14.17		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			1,406.69000	1.40669	1,209,430	14.19		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,027.34000	6.02734	6,497,690	14.19		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			1,369.02000	1.36902	1,175,510	14.16		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			3,511.61000	3.51161	3,180,970	15.16		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,463.14000	4.46314	4,814,670	15.16		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			3,539.67000	3.53967	3,207,450	15.17		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,434.77000	4.43477	4,784,720	15.17		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			3,568.09000	3.56809	3,234,290	15.19		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,406.82000	4.40682	4,755,190	15.19		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			7,850.84000	7.85084	8,324,520	13.77		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			2,068.38000	2.06838	1,847,360	13.75		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			7,935.80000	7.93580	8,412,290	13.75		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			2,086.86000	2.08686	1,864,450	13.76		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			7,893.09000	7.89309	8,368,190	13.76		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			2,105.72000	2.10572	1,881,890	13.77		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,692.91000	3.69291	3,373,730	14.14		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			6,018.91000	6.01891	6,410,560	14.14		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,642.16000	3.64216	3,325,720	14.12		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			6,080.35000	6.08035	6,474,740	14.12		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,667.33000	3.66733	3,349,520	14.13		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			6,049.39000	6.04939	6,442,410	14.13		0.00	0	
Total R2040 Option										0.00	0	
Total For R2040										17,697,944.88	231	132,81
R2044 On 03/08/2023 Bond Future			12.43861	73.03572	12.34952	73.54303		16.29		8,253,036.36	113	85,28
R2044 On 02/11/2023 Bond Future			12.54940	74.62568	12.45689	75.14466		15.77		0.00	0	
R2044 On 01/02/2024 Bond Future			12.66568	71.88114	12.56961	72.41139		16.13		0.00	0	
R2044 On 02/05/2024 Bond Future			12.78052	73.49729	12.68079	74.03950		15.39		0.00	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 01/08/2024 Bond Future			12.92833	70.63378	12.82469	71.18613		15.40	0.00	0	
Total R2044 Future									8,253,036.36	113	85,28
R2044 On 03/08/2023 Bond Future	11.75	Call			947.96000	0.94796	802,430	15.83	0.00	0	4,58
R2044 On 03/08/2023 Bond Future	12.16	Call			1,872.28000	1.87228	1,642,840	16.60	0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			2,971.50000	2.97150	3,249,370	16.60	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			1,899.35000	1.89935	1,667,860	16.62	0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,939.88000	2.93988	3,215,700	16.62	0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			2,894.73000	2.89473	2,598,690	17.27	0.00	0	
R2044 On 03/08/2023 Bond Future	11.75	Put			4,522.03000	4.52203	4,883,810	15.83	0.00	0	3,07
R2044 On 03/08/2023 Bond Future	12.00	Call			1,467.67000	1.46767	1,271,320	16.29	0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			3,516.63000	3.51663	3,827,590	16.29	0.00	0	4,78
R2044 On 03/08/2023 Bond Future	12.15	Call			1,845.41000	1.84541	1,618,030	16.58	0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			2,041.29000	2.04129	2,252,560	17.27	0.00	0	9,10
R2044 On 03/08/2023 Bond Future	12.15	Put			3,003.40000	3.00340	3,283,330	16.58	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			1,191.19000	1.19119	1,052,040	14.81	0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,627.79000	6.62779	7,007,620	14.81	0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			1,207.99000	1.20799	1,067,420	14.83	0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,581.00000	6.58100	6,959,410	14.83	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			1,224.75000	1.22475	1,082,780	14.84	0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,534.26000	6.53426	6,911,270	14.84	0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,887.47000	4.88747	5,169,060	16.19	0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			3,251.78000	3.25178	3,005,600	16.16	0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,948.52000	4.94852	5,232,590	16.16	0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			3,278.75000	3.27875	3,031,330	16.17	0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,917.78000	4.91778	5,200,610	16.17	0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			3,306.07000	3.30607	3,057,410	16.19	0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			2,110.60000	2.11060	1,934,480	14.65	0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			8,019.00000	8.01900	8,385,090	14.65	0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			2,072.93000	2.07293	1,899,020	14.63	0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			8,106.29000	8.10629	8,474,590	14.63	0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			2,091.71000	2.09171	1,916,700	14.64	0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			8,062.55000	8.06255	8,429,750	14.64	0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			6,502.52000	6.50252	6,813,310	15.17	0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			3,559.02000	3.55902	3,316,390	15.18	0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			6,469.94000	6.46994	6,779,660	15.18	0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			3,509.44000	3.50944	3,268,940	15.15	0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			6,535.24000	6.53524	6,847,090	15.15	0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			3,534.19000	3.53419	3,292,630	15.17	0.00	0	
Total R2044 Option									0.00	0	21,48

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 R2044										8,253,036.36	113	106,77
R2048 On 03/08/2023 Bond Future			12.37283	76.06754	12.27823	76.61729		16.10		7,682,821.54	101	240,2
R2048 On 02/11/2023 Bond Future			12.48397	73.27720	12.38569	73.83947		16.49		0.00	0	11,06
R2048 On 01/02/2024 Bond Future			12.60077	74.88435	12.49865	75.45891		15.93		0.00	0	
R2048 On 02/05/2024 Bond Future			12.70667	72.11842	12.60072	72.70591		16.11		0.00	0	13,00
R2048 On 01/08/2024 Bond Future			12.84066	73.60656	12.73067	74.20515		15.21		0.00	0	
Total R2048 Future										7,682,821.54	101	264,26
R2048 On 03/08/2023 Bond Future	12.11	Call			1,968.76000	1.96876	1,717,100	16.31		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			2,964.94000	2.96494	3,263,030	16.31		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			1,913.27000	1.91327	1,666,040	16.27		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,029.48000	3.02948	3,332,000	16.27		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			1,940.92000	1.94092	1,691,470	16.29		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Put			2,997.07000	2.99707	3,297,370	16.29		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			6,837.89000	6.83789	7,247,200	15.70		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			1,284.02000	1.28402	1,129,540	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			6,789.71000	6.78971	7,197,500	15.71		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Call			1,249.32000	1.24932	1,097,880	15.69		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			6,886.30000	6.88630	7,297,130	15.69		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			1,266.60000	1.26660	1,113,640	15.70		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			3,192.72000	3.19272	2,933,660	15.80		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			5,217.81000	5.21781	5,533,310	15.80		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			3,219.68000	3.21968	2,959,270	15.81		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			5,185.28000	5.18528	5,499,430	15.81		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			3,165.87000	3.16587	2,908,160	15.79		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			5,250.53000	5.25053	5,567,380	15.79		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			8,878.15000	8.87815	9,288,740	15.36		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,981.95000	1.98195	1,803,870	15.37		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Put			8,830.77000	8.83077	9,240,180	15.37		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			2,000.33000	2.00033	1,821,070	15.38		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			8,783.59000	8.78359	9,191,820	15.38		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,963.67000	1.96367	1,786,770	15.36		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			3,880.27000	3.88027	3,607,720	14.99		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			6,313.88000	6.31388	6,639,920	14.99		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,906.66000	3.90666	3,632,970	15.01		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			6,282.09000	6.28209	6,606,990	15.01		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			3,933.12000	3.93312	3,658,290	15.02		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			6,250.45000	6.25045	6,574,210	15.02		0.00	0	
Total R2048 Option										0.00	0	
Total For R2048										7,682,821.54	101	264,26

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	03/08/2023	Bond Future			11.90242	65.71890	11.76123	66.38801		14.28	62,235,798.30	947	12,00
R209	On	02/11/2023	Bond Future			12.00476	63.99569	11.85833	64.67982		14.46	0.00	0	
R209	On	01/02/2024	Bond Future			12.10891	65.39928	11.95713	66.09837		13.96	0.00	0	
R209	On	02/05/2024	Bond Future			12.21063	63.71613	12.05323	64.43093		14.08	0.00	0	
R209	On	01/08/2024	Bond Future			12.34305	65.03137	12.17985	65.76005		13.18	0.00	0	
Total R209 Future												62,235,798.30	947	12,04
R209	On	03/08/2023	Bond Future	10.00	Call			30.08000	0.03008	18,160	12.89	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put			9,264.76000	9.26476	9,921,950	12.89	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put			1,418.51000	1.41851	1,688,760	15.14	0.00	0	1,70
R209	On	03/08/2023	Bond Future	11.25	Call			831.31000	0.83131	637,660	13.87	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.94	Call			2,372.71000	2.37271	1,989,060	15.04	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			1,527.15000	1.52715	1,812,610	15.04	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put			5,364.37000	5.36437	5,951,990	13.21	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call			2,400.93000	2.40093	2,014,720	15.05	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			1,508.54000	1.50854	1,791,440	15.05	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call			2,544.36000	2.54436	2,145,500	15.14	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call			238.83000	0.23883	165,700	13.15	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put			5,596.76000	5.59676	6,192,740	13.15	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call			272.51000	0.27251	191,020	13.21	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put			3,338.09000	3.33809	3,813,550	13.87	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			2,344.62000	2.34462	1,963,550	15.02	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			1,545.95000	1.54595	1,833,990	15.02	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			4,017.93000	4.01793	4,454,560	14.25	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			1,523.86000	1.52386	1,280,430	14.22	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			4,079.45000	4.07945	4,520,150	14.22	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			1,542.68000	1.54268	1,297,220	14.24	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			4,048.60000	4.04860	4,487,270	14.24	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			1,561.63000	1.56163	1,314,130	14.25	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			3,683.11000	3.68311	3,293,500	14.46	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,842.14000	2.84214	3,151,620	14.46	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			3,630.39000	3.63039	3,243,910	14.44	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,880.64000	2.88064	3,193,250	14.44	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			3,656.72000	3.65672	3,268,670	14.45	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,861.33000	2.86133	3,172,370	14.45	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			6,034.06000	6.03406	6,509,030	13.56	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			1,875.00000	1.87500	1,633,700	13.56	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			6,000.42000	6.00042	6,473,920	13.56	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			1,842.56000	1.84256	1,604,210	13.55	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			6,067.84000	6.06784	6,544,290	13.55	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R209	On	02/05/2024	Bond Future	11.18	Call		1,858.74000	1.85874	1,618,910	13.56	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		3,000.41000	3.00041	2,676,210	12.98	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,788.71000	4.78871	5,193,190	12.98	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		3,021.95000	3.02195	2,696,300	12.99	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,763.52000	4.76352	5,166,550	12.99	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,978.94000	2.97894	2,656,190	12.97	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,814.01000	4.81401	5,219,940	12.97	0.00	0	
Total R209 Option											0.00	0	19,36
Total For R209											62,235,798.30	947	31,35
R210	On	03/08/2023	Bond Future			229.07145	229.07145	229.61296	229.61296		11,453,572.50	50	42
R210	On	02/11/2023	Bond Future			230.90395	230.90395	231.45793	231.45793		0.00	0	
R210	On	01/02/2024	Bond Future			236.02135	236.02135	236.58749	236.58749		0.00	0	
R210	On	02/05/2024	Bond Future			238.07914	238.07914	238.65464	238.65464		0.00	0	
R210	On	01/08/2024	Bond Future			243.06239	243.06239	243.64656	243.64656		0.00	0	
Total R210 Future											11,453,572.50	50	42
Total For R210											11,453,572.50	50	42
R213	On	03/08/2023	Bond Future			11.05646	82.62202	10.85646	83.49904	9.75	26,769,534.48	324	23,36
R213	On	02/11/2023	Bond Future			11.16046	80.86334	10.95089	81.76006	10.11	548,091,718.52	6,778	6,95
R213	On	01/02/2024	Bond Future			11.27228	82.63695	11.05244	83.55323	9.63	0.00	0	
R213	On	02/05/2024	Bond Future			11.37130	80.93527	11.14074	81.87216	9.10	0.00	0	
R213	On	01/08/2024	Bond Future			11.51338	82.60802	11.27135	83.56319	8.83	0.00	0	
Total R213 Future											574,861,253.00	7,102	30,36
R213	On	03/08/2023	Bond Future	11.61	Call		3,822.22000	3.82222	3,157,260	10.99	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		580.34000	0.58034	792,400	10.99	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,855.68000	3.85568	3,188,220	11.00	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		571.90000	0.57190	781,460	11.00	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,889.21000	3.88921	3,219,280	11.01	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put		563.57000	0.56357	770,660	11.01	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,037.82000	2.03782	2,452,470	10.45	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,744.74000	2.74474	2,260,090	10.46	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,020.15000	2.02015	2,432,220	10.46	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		2,769.79000	2.76979	2,282,580	10.47	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,002.61000	2.00261	2,412,120	10.47	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,719.79000	2.71979	2,237,720	10.45	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,468.09000	4.46809	3,881,450	10.49	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,806.42000	1.80642	2,136,060	10.49	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,495.85000	4.49585	3,907,400	10.50	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,793.95000	1.79395	2,121,780	10.50	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,523.40000	4.52340	3,933,130	10.51	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R213	On	01/02/2024	Bond Future	11.72	Put		1,781.30000	1.78130	2,107,310	10.51	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		5,037.22000	5.03722	5,686,190	8.78	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,473.54000	1.47354	1,183,540	8.78	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		5,008.92000	5.00892	5,655,810	8.78	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,443.82000	1.44382	1,157,970	8.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		5,065.64000	5.06564	5,716,680	8.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,458.63000	1.45863	1,170,710	8.78	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,540.01000	2.54001	2,135,680	8.75	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		4,114.95000	4.11495	4,665,790	8.75	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,502.41000	2.50241	2,101,930	8.74	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		4,158.86000	4.15886	4,713,550	8.74	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,521.00000	2.52100	2,118,590	8.74	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		4,136.68000	4.13668	4,689,440	8.74	0.00	0	
Total R213 Option											0.00	0	
Total For R213											574,861,253.00	7,102	30,36
R214	On	03/08/2023	Bond Future			12.26334	61.64772	12.15329	62.17415	15.87	3,698,863.20	60	18,8
R214	On	02/11/2023	Bond Future			12.36974	59.68674	12.25570	60.22506	16.19	0.00	0	
R214	On	01/02/2024	Bond Future			12.48135	60.99580	12.36314	61.54595	15.66	0.00	0	
R214	On	02/05/2024	Bond Future			12.58228	59.06182	12.45992	59.62434	15.76	0.00	0	
R214	On	01/08/2024	Bond Future			12.71045	60.28120	12.58376	60.85446	14.90	0.00	0	
Total R214 Future											3,698,863.20	60	18,8
R214	On	03/08/2023	Bond Future	12.14	Call		1,911.16000	1.91116	1,642,660	16.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,975.24000	1.97524	2,233,170	16.13	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		1,936.53000	1.93653	1,665,910	16.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,952.38000	1.95238	2,208,190	16.15	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		1,962.17000	1.96217	1,689,440	16.17	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,929.86000	1.92986	2,183,560	16.17	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		1,127.69000	1.12769	971,520	15.39	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,108.56000	5.10856	5,490,710	15.39	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		1,142.90000	1.14290	985,210	15.40	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,071.18000	5.07118	5,451,810	15.40	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		1,112.48000	1.11248	957,810	15.37	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,146.00000	5.14600	5,529,650	15.37	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,919.12000	3.91912	4,207,980	15.86	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,881.60000	2.88160	2,619,010	15.87	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,894.33000	3.89433	4,181,890	15.87	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,905.07000	2.90507	2,641,200	15.88	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,869.67000	3.86967	4,155,950	15.88	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,858.21000	2.85821	2,596,920	15.86	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	02/05/2024	Bond Future	11.46	Call		1,731.90000	1.73190	1,552,220	15.02	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,663.96000	6.66396	7,046,800	15.02	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,747.68000	1.74768	1,566,840	15.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,627.30000	6.62730	7,008,980	15.03	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,763.54000	1.76354	1,581,550	15.04	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,590.78000	6.59078	6,971,310	15.04	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,066.54000	5.06654	5,378,920	14.82	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		3,135.83000	3.13583	2,877,160	14.80	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,119.19000	5.11919	5,433,780	14.80	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		3,157.58000	3.15758	2,897,800	14.81	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,092.94000	5.09294	5,406,420	14.81	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		3,179.12000	3.17912	2,918,240	14.82	0.00	0	
Total R214 Option											0.00	0	
Total For R214											3,698,863.20	60	18,85
Total for Bond											1,910,116,959.66	28,555	1,382,51
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	

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

Contract 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 R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
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	

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/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			864.40900	864.40900	872.12800	872.12800				0.00	0	83
GOVI On 02/11/2023 GOVI			883.21600	883.21600	891.10600	891.10600				0.00	0	
GOVI On 01/02/2024 GOVI			902.58900	902.58900	910.65100	910.65100				0.00	0	
GOVI On 02/05/2024 GOVI			922.88200	922.88200	931.12600	931.12600				0.00	0	
GOVI On 01/08/2024 GOVI			942.03400	942.03400	950.44500	950.44500				0.00	0	
Total GOVI Future										0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			349,180.00000	34.91800	271,990,000			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			349,080.00000	34.90800	271,890,000			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			348,980.00000	34.89800	271,790,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			53,060.00000	5.30600	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	25,840,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			52,960.00000	5.29600	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	25,940,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			52,860.00000	5.28600	0,000			0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	26,040,000			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			306,510.00000	30.65100	225,890,000			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			306,710.00000	30.67100	226,090,000			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			306,610.00000	30.66100	225,990,000			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			198,640.00000	19.86400	281,080,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.97	Call			0.00000	0.00000	0,000			0.00	0	
GOVI On 02/05/2024 GOVI	950.97	Put			198,440.00000	19.84400	280,880,000			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	950.98	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put		198,540.00000	19.85400	280,980,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put		0.00000	0.00000	13,360,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call		70,650.00000	7.06500	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put		0.00000	0.00000	13,460,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call		70,550.00000	7.05500	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put		0.00000	0.00000	13,560,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call		70,750.00000	7.07500	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	83
Total for GOVI											0.00	0	83
AL37	On	03/08/2023	Index Future			881.03900	881.03900	888.59100	888.59100		0.00	0	
AL37	On	02/11/2023	Index Future			900.20900	900.20900	907.92700	907.92700		0.00	0	
AL37	On	01/02/2024	Index Future			919.95400	919.95400	927.84200	927.84200		0.00	0	
AL37	On	02/05/2024	Index Future			940.63800	940.63800	948.70300	948.70300		0.00	0	
AL37	On	01/08/2024	Index Future			960.15800	960.15800	968.38600	968.38600		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	03/08/2023	Index Future			1,000.39400	1,000.39400	1,010.71900	1,010.71900		0.00	0	
AL7T	On	02/11/2023	Index Future			1,022.16000	1,022.16000	1,032.71200	1,032.71200		0.00	0	
AL7T	On	01/02/2024	Index Future			1,044.58000	1,044.58000	1,055.36400	1,055.36400		0.00	0	
AL7T	On	02/05/2024	Index Future			1,068.06600	1,068.06600	1,079.09200	1,079.09200		0.00	0	
AL7T	On	01/08/2024	Index Future			1,090.23000	1,090.23000	1,101.48000	1,101.48000		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/08/2023	Index Future			876.91900	876.91900	884.68900	884.68900		0.00	0	
ALBI	On	02/11/2023	Index Future			895.99800	895.99800	903.94000	903.94000		0.00	0	
ALBI	On	01/02/2024	Index Future			915.65100	915.65100	923.76700	923.76700		0.00	0	
ALBI	On	02/05/2024	Index Future			936.23800	936.23800	944.53600	944.53600		0.00	0	
ALBI	On	01/08/2024	Index Future			955.66700	955.66700	964.13300	964.13300		0.00	0	
Total ALBI Future											0.00	0	
Total For ALBI											0.00	0	
IGOV	On	03/08/2023	Index Future			330.34800	330.34800	332.16900	332.16900		0.00	0	
IGOV	On	02/11/2023	Index Future			337.61500	337.61500	339.47600	339.47600		0.00	0	
IGOV	On	01/02/2024	Index Future			345.09800	345.09800	347.00000	347.00000		0.00	0	
IGOV	On	02/05/2024	Index Future			352.93200	352.93200	354.87800	354.87800		0.00	0	
IGOV	On	01/08/2024	Index Future			360.33000	360.33000	362.31500	362.31500		0.00	0	
Total IGOV Future											0.00	0	65

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 IGOV										0.00	0	65
Total for Index										0.00	0	75
JIBAR f On 17/05/2023 Jibar Future			8.03500	91.96500	8.04500	91.95500				0.00	0	
JIBAR f On 21/06/2023 Jibar Future			8.39500	91.60500	8.33500	91.66500				0.00	0	
JIBAR f On 19/07/2023 Jibar Future			8.41000	91.59000	8.35000	91.65000				0.00	0	
JIBAR f On 16/08/2023 Jibar Future			8.60000	91.40000	8.49000	91.51000				0.00	0	
JIBAR f On 20/09/2023 Jibar Future			8.60500	91.39500	8.50500	91.49500				0.00	0	
JIBAR f On 18/10/2023 Jibar Future			8.65000	91.35000	8.50000	91.50000				0.00	0	
JIBAR f On 20/12/2023 Jibar Future			8.63000	91.37000	8.45000	91.55000				0.00	0	
JIBAR f On 20/03/2024 Jibar Future			8.56000	91.44000	8.38000	91.62000				0.00	0	
JIBAR f On 19/06/2024 Jibar Future			8.35000	91.65000	8.15000	91.85000				0.00	0	
JIBAR f On 18/09/2024 Jibar Future			8.29500	91.70500	8.09500	91.90500				0.00	0	
JIBAR f On 18/12/2024 Jibar Future			8.15000	91.85000	7.92000	92.08000				0.00	0	
JIBAR f On 19/03/2025 Jibar Future			8.15500	91.84500	7.92500	92.07500				0.00	0	
Total Jibar Future										0.00	0	
Total For JIBAR FUTURE										0.00	0	
Total for Jibar										0.00	0	
Total for Derivatives :										1,910,116,959.66	28,555	1,384,10
ABCPI3 On 07/12/2023 Spot Bond			3.77500	335.03147	3.77500	334.68693				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	101.44370				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	100.98028				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.91000	102.89874	9.91000	102.81674				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.10500	89.41095	12.10500	89.32438				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	101.14821				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	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
ABF007 On 01/12/2030 Spot Bond					0.00000	101.88028				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.41437				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.43416				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.73323				0.00	5,800,000,000	12,433,000,000
Total ABFN22 SPOT										0.00	5,800,000,000	12,433,000,000
Total For ABFN22										0.00	5,800,000,000	12,433,000,000
ABFN23 On 25/05/2027 Spot Bond					0.00000	104.23520				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	101.52726				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN26 On 17/10/2029 Spot Bond					0.00000	103.61987				0.00	5,811,000,000	2,905,500,000
Total ABFN26 SPOT										0.00	5,811,000,000	2,905,500,000
Total For ABFN26										0.00	5,811,000,000	2,905,500,000
ABFN28 On 29/08/2023 Spot Bond					0.00000	101.92911				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN29 On 29/08/2025 Spot Bond					0.00000	102.53020				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN30 On 29/08/2028 Spot Bond					0.00000	102.62115				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN32 On 15/11/2023 Spot Bond					0.00000	100.22392				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN33 On 15/11/2024 Spot Bond					0.00000	100.37327				0.00	0	
Total ABFN33 SPOT										0.00	0	

Contract 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 ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.47616				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.63158				0.00	2,000,000,000	1,000,000,000
Total ABFN36 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN36										0.00	2,000,000,000	1,000,000,000
ABFN3: On 07/02/2029 Spot Bond					0.00000	101.04249				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.65582				0.00	0	80,000,000
Total ABFN40 SPOT										0.00	0	80,000,000
Total For ABFN40										0.00	0	80,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	101.40144				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.64421				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.70860				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.71613				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	101.15862				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.72390				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.77110				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	101.18506				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN51 On 30/03/2026 Spot Bond					0.00000	100.84163				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.71674				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN51 On 30/03/2031 Spot Bond					0.00000	100.86858				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN51 On 14/02/2025 Spot Bond					0.00000	100.16958				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN51 On 14/02/2027 Spot Bond					0.00000	100.02055				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN51 On 14/02/2029 Spot Bond					0.00000	99.92528				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN51 On 08/11/2027 Spot Bond					0.00000	102.15788				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN51 On 14/11/2025 Spot Bond					0.00000	99.92788				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN51 On 14/11/2027 Spot Bond					0.00000	99.92573				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN51 On 28/11/2025 Spot Bond					0.00000	101.71227				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN61 On 05/04/2026 Spot Bond					0.00000	100.91931				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN6 On 24/02/2028 Spot Bond					0.00000	102.25819				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6 On 24/02/2030 Spot Bond					0.00000	102.15420				0.00	5,500,000,000	3,000,000,000
Total ABFN62 SPOT										0.00	5,500,000,000	3,000,000,000
Total For ABFN62										0.00	5,500,000,000	3,000,000,000
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.24913				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.52649				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.14709				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.87936				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.41741				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.82090				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.14844				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.19619				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.90000	7.90000	7.90000	160.62165				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	77.93212	100.00000	77.36285				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	

Contract 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 ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.63000	3.63000	3.63000	168.13078				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.49000	4.49000	4.49000	217.35694				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.13000	5.13000	5.13000	241.09823				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.82500	8.82500	8.82500	109.16012				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.42500	102.21887	9.42500	102.14215				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.23500	105.16448	9.23500	105.08711				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.46000	101.75949	8.46000	101.69091				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.82000	9.82000	9.82000	101.46640				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.64000	99.18963	9.64000	99.11352				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	16.31494	100.00000	16.20744				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABS12 On 07/12/2023 Spot Bond			3.42500	335.66554	3.42500	335.32984				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABX01 On 10/07/2024 Spot Bond			11.70000	11.70000	11.70000	102.83416				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.43571				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.40701				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.35854				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.68179				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	99.85621				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.46515				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.74044				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	100.68208				0.00	400,000,000	200,000,000
Total AGL03 SPOT										0.00	400,000,000	200,000,000
Total For AGL03										0.00	400,000,000	200,000,000
AGLG0 On 16/09/2027 Spot Bond					0.00000	102.15594				0.00	40,000,000	20,000,000
Total AGLG01 SPOT										0.00	40,000,000	20,000,000
Total For AGLG01										0.00	40,000,000	20,000,000
AGRIA1 On 28/10/2025 Spot Bond					0.00000	106.15362				0.00	0	
Total AGRIA1 SPOT										0.00	0	
Total For AGRIA1										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	102.29327				0.00	0	1,600,000
Total AGT01 SPOT										0.00	0	1,600,000
Total For AGT01										0.00	0	1,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGT02 On 28/11/2024 Spot Bond					0.00000	105.62255				0.00	0	1,500,00
Total AGT02 SPOT										0.00	0	1,500,00
Total For AGT02										0.00	0	1,500,00
AGT03 On 05/06/2025 Spot Bond					0.00000	105.07700				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.81882				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	100.50335				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.62233				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.63504				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.12500	98.70517	9.12500	98.63220				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.65436				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.71867				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.79888				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.58840				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.99597				0.00	0	4,700,00
Total AHF5A2 SPOT										0.00	0	4,700,00

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 AHF5A2										0.00	0	4,700,00
AHF5A: On 21/08/2023 Spot Bond			10.01500	102.18333	10.01500	102.10148				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.98705				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	102.06156				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	102.14902				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.86815				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.35287				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.91935				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	102.06144				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	102.14886				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.76057				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.07505				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.13575				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.10513				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B:On 21/08/2025 Spot Bond					0.00000	102.07235				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.19255				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C:On 21/08/2025 Spot Bond					0.00000	102.15103				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.28119				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D:On 21/08/2025 Spot Bond					0.00000	102.82603				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.73000	102.83958	10.73000	102.75053				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.26000	94.14646	12.26000	94.05367				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	99.88903				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	99.88545				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.94687				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRL01 On 30/04/2028 Spot Bond			6.62000	196.08037	6.62000	195.83452				0.00	0	1,000,00
Total AIRL01 SPOT										0.00	0	1,000,00
Total For AIRL01										0.00	0	1,000,00
APF07 On 25/06/2023 Spot Bond					0.00000	101.17174				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	100.49365				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.49327				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	100.12341				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	99.71046				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.95907				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.36966				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.14780				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.31715				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.31682				0.00	540,000,000	540,000,00
Total ASC004 SPOT										0.00	540,000,000	540,000,00
Total For ASC004										0.00	540,000,000	540,000,00
ASC00 On 28/03/2024 Spot Bond					0.00000	101.00490				0.00	0	
Total ASC005 SPOT										0.00	0	

Contract 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 ASC005										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.10729				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.10729				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01: On 06/04/2028 Spot Bond					0.00000	101.10729				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01: On 17/10/2023 Spot Bond					0.00000	100.61225				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC01: On 17/08/2023 Spot Bond					0.00000	100.58307				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	100.55258				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	100.80584				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	100.37943				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.30285				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.66500	12.66500	12.66500	104.01997				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,800,000.00
Total ASC023 SPOT										0.00	0	12,800,000.00
Total For ASC023										0.00	0	12,800,000.00
ASN02: On 07/12/2033 Spot Bond			5.48000	256.45084	5.48000	256.15190				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN037 On 07/12/2033 Spot Bond			6.09000	222.76821	6.09000	222.49765				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN154 On 31/03/2028 Spot Bond			5.36000	209.29571	5.36000	209.05427				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN195 On 31/01/2038 Spot Bond			5.41000	118.39930	5.41000	118.26165				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN209 On 24/08/2025 Spot Bond					0.00000	105.07630				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN264 On 20/06/2023 Spot Bond					0.00000	101.50085				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN274 On 20/06/2023 Spot Bond					0.00000	101.29216				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN278 On 15/08/2023 Spot Bond					0.00000	99.92188				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN279 On 20/08/2048 Spot Bond					0.00000	99.73434				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	99.73807				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN286 On 13/09/2025 Spot Bond					0.00000	101.56374				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	101.16167				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN30(On 20/12/2023 Spot Bond					0.00000	101.34992				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31(On 20/12/2023 Spot Bond					0.00000	101.87131				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN31(On 31/03/2029 Spot Bond			4.91500	4.91500	4.91500	116.57365				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31(On 28/02/2033 Spot Bond			5.60500	5.60500	5.60500	106.23254				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.39647				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32(On 20/06/2024 Spot Bond					0.00000	101.52221				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33(On 09/05/2024 Spot Bond					0.00000	100.01708				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33(On 20/06/2024 Spot Bond					0.00000	101.00020				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33(On 31/01/2038 Spot Bond			5.62000	115.55303	5.62000	115.41674				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	101.36423				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34(On 20/06/2024 Spot Bond					0.00000	100.81881				0.00	60,000,000	57,500,00
Total ASN346 SPOT										0.00	60,000,000	57,500,00
Total For ASN346										0.00	60,000,000	57,500,00
ASN35(On 20/06/2024 Spot Bond					0.00000	101.44320				0.00	0	
Total ASN351 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.32831				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.32831				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.87006				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.60684				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.43018				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.78417				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.68578				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.45942				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.45942				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.56991				0.00	200,000,000	100,000,000
Total ASN388 SPOT										0.00	200,000,000	100,000,000
Total For ASN388										0.00	200,000,000	100,000,000
ASN39: On 17/12/2025 Spot Bond					0.00000	101.39299				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.31388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN411 On 20/12/2024 Spot Bond					0.00000	101.45751				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN411 On 05/12/2023 Spot Bond					0.00000	101.66474				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN420 On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN421 On 20/12/2024 Spot Bond					0.00000	103.77126				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN441 On 22/06/2023 Spot Bond					0.00000	101.21012				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN450 On 23/06/2025 Spot Bond					0.00000	101.23344				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN451 On 21/12/2026 Spot Bond					0.00000	101.33722				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	100.64597				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN461 On 17/07/2023 Spot Bond					0.00000	100.64934				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN462 On 31/01/2024 Spot Bond			10.47500	10.47500	10.47500	101.85995				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			11.16500	11.16500	11.16500	101.82075				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 31/07/2023 Spot Bond					0.00000	100.25173				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.27526				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	101.81355				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	101.59338				0.00	400,000,000	200,000,000
Total ASN480 SPOT										0.00	400,000,000	200,000,000
Total For ASN480										0.00	400,000,000	200,000,000
ASN48: On 25/08/2025 Spot Bond					0.00000	134.26465				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond			10.95000	10.95000	10.95000	101.56415				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	101.77300				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.36974				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	101.36974				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	101.28195				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.52000	99.10525	10.52000	99.02154				0.00	0	1,100,000
Total ASN508 SPOT										0.00	0	1,100,000
Total For ASN508										0.00	0	1,100,000
ASN50: On 21/12/2026 Spot Bond			9.70000	98.71332	9.70000	98.63630				0.00	0	
Total ASN509 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN509										0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.25000	97.73841	10.25000	97.65791				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51 On 21/12/2026 Spot Bond			10.25000	97.73841	10.25000	97.65791				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52 On 31/07/2024 Spot Bond			8.82500	102.90017	8.82500	102.82655				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52 On 31/07/2024 Spot Bond			10.77500	103.44411	10.77500	103.35418				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53 On 31/07/2024 Spot Bond			10.72500	103.43019	10.72500	103.34068				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.22500	103.16906	10.22500	103.08383				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53 On 31/01/2024 Spot Bond			10.22500	103.16906	10.22500	103.08383				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54 On 02/04/2026 Spot Bond					0.00000	101.12618				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54 On 31/01/2030 Spot Bond					0.00000	100.26950				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54 On 31/07/2023 Spot Bond			10.86000	102.94159	10.86000	102.85184				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.95000	102.65308	10.95000	102.56243				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55 On 31/01/2024 Spot Bond			10.81000	102.82310	10.81000	102.73343				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN560 On 05/02/2024 Spot Bond					0.00000	101.02792				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN560 On 24/04/2025 Spot Bond					0.00000	100.50410				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN568 On 04/09/2024 Spot Bond					0.00000	101.72492				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN587 On 18/03/2024 Spot Bond					0.00000	95.73882				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN595 On 31/01/2024 Spot Bond			10.30000	101.89619	10.30000	101.81141				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN600 On 23/04/2026 Spot Bond					0.00000	100.48780				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN602 On 28/02/2031 Spot Bond					0.00000	102.13791				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN607 On 31/01/2030 Spot Bond					0.00000	99.38077				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN610 On 31/01/2030 Spot Bond					0.00000	100.30279				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN611 On 31/03/2024 Spot Bond					0.00000	101.37103				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN613 On 06/05/2024 Spot Bond					0.00000	94.05435				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN61: On 21/12/2026 Spot Bond					0.00000	101.32202				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.26183				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN61: On 11/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN619 SPOT										0.00	0	
Total For ASN619										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.27641				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.20513				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	101.08723				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.44323				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.53758				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN63: On 05/06/2023 Spot Bond					0.00000	101.88369				0.00	0	
Total ASN635 SPOT										0.00	0	
Total For ASN635										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	100.24710				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	101.05734				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.83085				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 Intere
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.28168				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	99.80635				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	102.00388				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.13867				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.48231				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.53614				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.21045				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.16988				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	101.13759				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.37034				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.29327				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	100.37034				0.00	0	

Contract 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	100.10691				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.39270				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN700 On 20/06/2026 Spot Bond					0.00000	101.39987				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN702 On 20/06/2024 Spot Bond					0.00000	101.61181				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN703 On 09/11/2026 Spot Bond					0.00000	100.01811				0.00	0	
Total ASN707 SPOT										0.00	0	
Total For ASN707										0.00	0	
ASN707 On 04/05/2024 Spot Bond					0.00000	100.16122				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN713 On 19/08/2023 Spot Bond					0.00000	99.79680				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN714 On 31/03/2032 Spot Bond					0.00000	101.29299				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN715 On 15/09/2033 Spot Bond					0.00000	101.82053				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	100.99608				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.57570				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	

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 05/06/2023 Spot Bond					0.00000	101.79250				0.00	0	
Total ASN733 SPOT										0.00	0	
Total For ASN733										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.28712				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.06728				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.28985				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.35681				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.37117				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN74: On 25/11/2024 Spot Bond					0.00000	95.94627				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN74: On 31/10/2026 Spot Bond					0.00000	100.27746				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN76: On 21/12/2026 Spot Bond					0.00000	101.25991				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN77: On 21/12/2026 Spot Bond					0.00000	101.19769				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN78: On 21/12/2026 Spot Bond			9.95384	9.95384	9.95384	105.69713				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.82073				0.00	0	
Total ASN791 SPOT										0.00	0	

Contract 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 ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.72500	10.72500	10.72500	102.45780				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	100.30016				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	100.27615				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	100.27643				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	101.21143				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	101.07872				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	101.07249				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.79734				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.19325				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	91.84840				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.82748				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.57828				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN825 On 08/04/2025 Spot Bond					0.00000	100.56206				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN826 On 14/04/2027 Spot Bond					0.00000	100.84940				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN831 On 14/04/2027 Spot Bond					0.00000	100.77041				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN832 On 14/04/2027 Spot Bond					0.00000	100.77041				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN833 On 31/01/2025 Spot Bond					0.00000	100.30032				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN834 On 20/06/2026 Spot Bond					0.00000	101.40528				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN837 On 21/04/2027 Spot Bond					0.00000	100.56419				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN838 On 21/04/2027 Spot Bond					0.00000	100.56137				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN839 On 21/04/2027 Spot Bond					0.00000	100.56137				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN840 On 22/04/2027 Spot Bond					0.00000	100.49953				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	101.09719				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN84: On 29/04/2025 Spot Bond					0.00000	100.29686				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.29552				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.35690				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.38578				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	102.06735				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.66826				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	100.27529				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	102.94308				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.22314				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.63002				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.63002				0.00	0	
Total ASN865 SPOT										0.00	0	

Contract 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 ASN865										0.00	0	
ASN86: On 09/06/2023 Spot Bond					0.00000	101.44731				0.00	0	
Total ASN866 SPOT										0.00	0	
Total For ASN866										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.49322				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.49322				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.26146				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.25986				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	101.54346				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.52912				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.69524				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.67214				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.18909				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.56375				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.40000	103.43604	11.40000	103.34105				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.10543				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.36382				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.34245				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.10711				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.14686				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.10711				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.06736				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.08723				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.11705				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.08723				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	102.11705				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	

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	95.30341				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	91.41359				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	101.47156				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	105.02741				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	101.57939				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	100.28602				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.48616				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.43306				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	101.38548				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.65106				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.34613				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.35690				0.00	0	
Total ASN950 SPOT										0.00	0	

Contract 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 ASN950										0.00	0	
ASN95: On 31/08/2027 Spot Bond					0.00000	102.06736				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95: On 31/07/2027 Spot Bond					0.00000	100.30149				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95: On 20/12/2027 Spot Bond					0.00000	101.55788				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95: On 20/12/2025 Spot Bond					0.00000	101.39697				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95: On 20/12/2024 Spot Bond					0.00000	101.31388				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96: On 30/09/2027 Spot Bond					0.00000	101.20481				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96: On 07/12/2027 Spot Bond					0.00000	111.84719				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.62957				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.34259				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97: On 24/01/2025 Spot Bond					0.00000	86.97717				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97: On 31/01/2028 Spot Bond					0.00000	100.31087				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	101.42875				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98(On 02/04/2029 Spot Bond					0.00000	100.94370				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98(On 14/02/2026 Spot Bond					0.00000	79.96059				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98(On 15/02/2028 Spot Bond					0.00000	99.91782				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98(On 17/08/2023 Spot Bond					0.00000	99.88501				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98(On 17/02/2028 Spot Bond					0.00000	99.87142				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN98(On 22/05/2023 Spot Bond					0.00000	99.76958				0.00	0	
Total ASN985 SPOT										0.00	0	
Total For ASN985										0.00	0	
ASN98(On 22/05/2023 Spot Bond					0.00000	99.76958				0.00	0	
Total ASN986 SPOT										0.00	0	
Total For ASN986										0.00	0	
ASN99(On 01/08/2023 Spot Bond					0.00000	101.52896				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99(On 20/12/2025 Spot Bond					0.00000	101.33381				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99(On 20/12/2027 Spot Bond					0.00000	101.80332				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99(On 13/04/2024 Spot Bond					0.00000	100.73705				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN99(On 13/04/2024 Spot Bond					0.00000	100.70661				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN997 On 28/02/2028 Spot Bond					0.00000	101.51439				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.41000	100.00921	7.41000	99.95015				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	101.28723				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	100.45463				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.77474				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.40258				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	99.93536				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	100.09486				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.15000	12.15000	12.15000	101.43734				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.83831				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	101.20092				0.00	0	
Total BAYA80 SPOT										0.00	0	

Contract 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 BAYA80										0.00	0	
BAYA80 On 30/09/2023 Spot Bond					0.00000	101.53845				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA82 On 31/12/2023 Spot Bond					0.00000	101.48712				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA85 On 31/03/2024 Spot Bond					0.00000	101.57039				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	103.05120				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA88 On 30/06/2024 Spot Bond					0.00000	100.09097				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	101.55343				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA90 On 30/06/2023 Spot Bond					0.00000	101.40348				0.00	0	
Total BAYA91 SPOT										0.00	0	
Total For BAYA91										0.00	0	
BAYA91 On 30/09/2024 Spot Bond					0.00000	101.43119				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.40293				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA93 On 30/06/2025 Spot Bond					0.00000	102.11019				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.39177				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA95 On 30/09/2025 Spot Bond					0.00000	100.67994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/06/2023 Spot Bond					0.00000	101.48836				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.48738				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.44812				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB10 On 30/09/2023 Spot Bond					0.00000	101.62835				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.71859				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.65693				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2024 Spot Bond					0.00000	101.62875				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB22 On 30/06/2025 Spot Bond					0.00000	101.61770				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB23 On 30/09/2023 Spot Bond					0.00000	101.62835				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB24 On 30/09/2024 Spot Bond					0.00000	101.62875				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB25 On 30/09/2025 Spot Bond					0.00000	101.68508				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BD0302 On 18/04/2028 Spot Bond			9.25500	9.25500	9.25500	96.10603				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	100.20310				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.67518				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.23405				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.31729				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.18143				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	79.30595				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.30822				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX45 On 03/01/2024 Spot Bond					0.00000	101.01233				0.00	0	
Total BDX45 SPOT										0.00	0	
Total For BDX45										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.61375				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	101.02286				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.02440				0.00	0	
Total BDX48 SPOT										0.00	0	

Contract 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 BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	102.51793				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.58520				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.30790				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.92000	100.28951	8.92000	100.25296				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.75400				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.62493				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.12874				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.15396				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.40495				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.87559				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	98.34000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	75.19600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0:On 06/07/2026 Spot Bond					0.00000	55.61800				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1:On 05/07/2027 Spot Bond					0.00000	52.01000				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.76279				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0:On 01/03/2029 Spot Bond					0.00000	101.78241				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0:On 15/02/2030 Spot Bond					0.00000	101.44321				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BPPF1:On 09/10/2023 Spot Bond					0.00000	100.90132				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2:On 19/11/2024 Spot Bond					0.00000	100.15082				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2:On 16/07/2023 Spot Bond					0.00000	100.76679				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2:On 12/10/2023 Spot Bond					0.00000	100.84405				0.00	44,000,000	44,000,000
Total BPPF27 SPOT										0.00	44,000,000	44,000,000
Total For BPPF27										0.00	44,000,000	44,000,000
BPPF3:On 03/11/2023 Spot Bond					0.00000	100.23364				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3:On 24/08/2024 Spot Bond					0.00000	101.94402				0.00	0	
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BPPF34 On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF34 SPOT										0.00	0	
Total For BPPF34										0.00	0	
BPPF35 On 03/07/2023 Spot Bond					0.00000	100.95234				0.00	0	
Total BPPF35 SPOT										0.00	0	
Total For BPPF35										0.00	0	
BPPF36 On 11/01/2024 Spot Bond					0.00000	100.76486				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF37 On 31/03/2024 Spot Bond					0.00000	101.61521				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF38 On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	80,000,000,000	
Total BPPF38 SPOT									10,000,000,000,000.00	40,000,000,000	80,000,000,000	
Total For BPPF38									10,000,000,000,000.00	40,000,000,000	80,000,000,000	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total BWZJ23 SPOT									0.00	0		
Total For BWZJ23									0.00	0		
BWZJ24 On 29/03/2024 Spot Bond					0.00000	101.10310				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ25 On 11/02/2025 Spot Bond					0.00000	100.34395				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	101.41987				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.39161				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	100.62595				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	100.24924				0.00	0	
Total CBL30 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	102.01975				0.00	0	
Total CBL31 SPOT										0.00	0	
Total For CBL31										0.00	0	
CCT01 On 23/06/2023 Spot Bond			8.75000	105.30051	8.75000	105.22554				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.95000	107.57675	8.95000	107.49914			71,600,000,000.00		8,000,000	4,000,000
Total CCT02 SPOT									71,600,000,000.00		8,000,000	4,000,000
Total For CCT02									71,600,000,000.00		8,000,000	4,000,000
CCT03 On 15/03/2025 Spot Bond			9.60000	104.38871	9.60000	104.30894			0.00		0	
Total CCT03 SPOT									0.00		0	
Total For CCT03									0.00		0	
CCT04 On 17/07/2027 Spot Bond			10.64000	10.64000	10.64000	102.30128			0.00		0	
Total CCT04 SPOT									0.00		0	
Total For CCT04									0.00		0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.30332			0.00		0	
Total CGR42 SPOT									0.00		0	
Total For CGR42									0.00		0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.36872			0.00		0	
Total CGR47 SPOT									0.00		0	
Total For CGR47									0.00		0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.59843			0.00		0	
Total CGR50 SPOT									0.00		0	
Total For CGR50									0.00		0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.62220			0.00		0	
Total CGR51 SPOT									0.00		0	
Total For CGR51									0.00		0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.34102			0.00		0	
Total CGR52 SPOT									0.00		0	
Total For CGR52									0.00		0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.25897			0.00		0	
Total CGR53 SPOT									0.00		0	
Total For CGR53									0.00		0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.36859			0.00		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 CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	101.41986				0.00	820,340,000	410,170,000
Total CLN345 SPOT										0.00	820,340,000	410,170,000
Total For CLN345										0.00	820,340,000	410,170,000
CLN36 On 20/03/2024 Spot Bond			9.93500	102.06697	9.93500	101.98633				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.70700	105.36705	8.70700	104.07400		63,561,100,000,000.00		7,300,000,000	7,300,000,000	7,300,000,000
Total CLN365 SPOT								3,561,100,000,000.00		7,300,000,000	7,300,000,000	7,300,000,000
Total For CLN365								3,561,100,000,000.00		7,300,000,000	7,300,000,000	7,300,000,000
CLN36 On 06/08/2023 Spot Bond					0.00000	100.13163				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	103.29539				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.24000	101.03145	11.24000	100.94142				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond			6.50000	108.84507	6.50000	103.67100		59,150,000,000,000.00		9,100,000,000	9,100,000,000	9,100,000,000
Total CLN384 SPOT								9,150,000,000,000.00		9,100,000,000	9,100,000,000	9,100,000,000
Total For CLN384								9,150,000,000,000.00		9,100,000,000	9,100,000,000	9,100,000,000
CLN38 On 20/09/2024 Spot Bond					0.00000	103.99700				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			6.33000	161.00647	6.33000	160.80738				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			8.46000	155.54079	8.46000	155.32204				0.00	0	2,362,000,000
Total CLN454 SPOT										0.00	0	2,362,000,000
Total For CLN454										0.00	0	2,362,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN496 On 04/09/2024 Spot Bond			9.58000	102.52991	9.58000	102.45172				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.79062				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.90509				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.94800				0.00	1,667,395,000	908,697,500
Total CLN504 SPOT										0.00	1,667,395,000	908,697,500
Total For CLN504										0.00	1,667,395,000	908,697,500
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	101.51424				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	101.13080				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	100.13309				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	101.41063				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	101.42184				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.67390				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.48000	103.06758	10.48000	102.98037				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	100.55152				0.00	0	
Total CLN536 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN536										0.00	0	
CLN53: On 25/10/2023 Spot Bond					0.00000	100.13477				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	100.76335				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54: On 20/12/2023 Spot Bond					0.00000	159.59500				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54: On 17/01/2024 Spot Bond					0.00000	101.40755				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54: On 21/08/2026 Spot Bond			9.95000	102.45866	9.95000	102.37624				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54: On 29/03/2025 Spot Bond			10.00000	101.37973	10.00000	101.29912				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54: On 12/11/2025 Spot Bond			10.09000	100.23175	10.09000	100.15134				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55: On 18/04/2028 Spot Bond			10.14000	10.14000	10.14000	325.18450				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55: On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55: On 15/11/2023 Spot Bond					0.00000	99.91846				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55: On 12/11/2023 Spot Bond					0.00000	99.99970				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55: On 24/11/2024 Spot Bond					0.00000	102.01271				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	100.81360				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	140.31700				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.02618				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.45000	99.37611	10.45000	99.37611				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			9.95000	100.53447	9.95000	100.45491				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.25211				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN564 On 21/02/2024 Spot Bond					0.00000	99.81628				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.57941				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	101.73595				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.02531				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.18000	99.64876	10.18000	99.56813				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN57: On 12/11/2025 Spot Bond					0.00000	99.99964				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57: On 11/02/2024 Spot Bond					0.00000	100.02539				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57: On 15/03/2024 Spot Bond					0.00000	101.48305				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN57: On 20/06/2024 Spot Bond					0.00000	101.50783				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN57: On 18/04/2026 Spot Bond					0.00000	100.65755				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN57: On 02/04/2024 Spot Bond					0.00000	101.10304				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN58: On 10/05/2024 Spot Bond					0.00000	100.05199				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	101.61831				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58: On 18/04/2024 Spot Bond					0.00000	100.66264				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58: On 31/05/2024 Spot Bond					0.00000	102.03680				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58: On 16/09/2025 Spot Bond					0.00000	103.47585				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	104.65378				0.00	0	
Total CLN587 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.34424				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	103.14360				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.17051				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			4.75000	158.97902	4.75000	127.20444				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	102.23730				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.21754				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.99170				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.42000	9.42000	9.42000	103.90651				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	101.06617				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	101.53386				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	101.34424				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.34424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	101.28700				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			9.00500	9.00500	9.00500	101.99756				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.17918				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	99.51593				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	103.10577				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.70297				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	102.02471				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/10/2024 Spot Bond					0.00000	100.47955				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	102.35118				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.68115				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN613 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2023 Spot Bond					0.00000	101.96527				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	95.95000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	102.59193				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN619 On 31/05/2024 Spot Bond					0.00000	101.84656				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.36524				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	100.70427				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	102.28089				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	98.79405				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.30000	60.53941	13.30000	79.27261				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	102.23298				0.00	0	
Total CLN629 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			10.65000	99.93821	10.65000	99.85232				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.27425				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	102.18505				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	100.98445				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/11/2024 Spot Bond					0.00000	100.01587				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	104.35673				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63 On 21/11/2024 Spot Bond					0.00000	101.99580				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	102.26761				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	103.49809				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64 On 19/08/2025 Spot Bond					0.00000	102.40042				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64 On 17/10/2023 Spot Bond					0.00000	100.65466				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64 On 21/11/2024 Spot Bond					0.00000	102.00235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	101.32836				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2024 Spot Bond					0.00000	100.37571				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	101.32980				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	102.36703				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.84861				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	102.26761				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	102.26761				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	97.32100				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	101.52935				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	101.26683				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65 On 20/06/2025 Spot Bond					0.00000	101.74667				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	101.44000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	127.74100				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	152.98600				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	104.29018				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	102.55976				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	102.36728				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	102.42255				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.31897	163.68894	5.31897	132.87198				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67 On 31/01/2025 Spot Bond			5.31897	163.68894	5.31897	132.87283				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67 On 19/08/2025 Spot Bond					0.00000	102.45575				0.00	0	
Total CLN676 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN676										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	102.54427				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN67: On 21/12/2026 Spot Bond					0.00000	101.29438				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN68: On 19/08/2025 Spot Bond					0.00000	104.03094				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN68: On 07/12/2023 Spot Bond					0.00000	101.60035				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.25863				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/06/2023 Spot Bond					0.00000	101.28077				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	100.14275				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	101.43251				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	101.43229				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	103.42784				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	101.12328				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/06/2023 Spot Bond					0.00000	101.31535				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN692 On 17/05/2025 Spot Bond					0.00000	99.84161				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN693 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	86.73821				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	85.25746				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	105.53422				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	86.28568				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	100.23817				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	87.28851				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	102.58853				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	102.05773				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	101.29562				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	83.67020				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	83.90930				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	101.37316				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	99.99984				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.30114				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.30114				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.30114				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	82.72393				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.40449				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	81.73609				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	82.05373				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.69021				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	82.75326				0.00	0	
Total CLN723 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.23344				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.23344				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.23344				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.24726				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.24726				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.24726				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN729 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	85.21225				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	86.23281				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN731 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	86.86023				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.31508				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.42081				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN734 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	96.05538				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN737 On 20/06/2023 Spot Bond					0.00000	101.49624				0.00	0	
Total CLN737 SPOT										0.00	0	
Total For CLN737										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.77747				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	118.15200				0.00	0	
Total CLN739 SPOT										0.00	0	
Total For CLN739										0.00	0	
CLN740 On 31/01/2024 Spot Bond			9.51000	9.51000	9.51000	94.83478				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	102.24547				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.32580				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.37275				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	98.41500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.52858				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	102.13153				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.31528				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN748 On 31/01/2030 Spot Bond					0.00000	100.29747				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN749 On 31/07/2024 Spot Bond					0.00000	99.15827				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN750 On 11/09/2026 Spot Bond					0.00000	101.62671				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN751 On 01/10/2026 Spot Bond					0.00000	101.01879				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN752 On 31/07/2024 Spot Bond					0.00000	100.00841				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN753 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN754 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.04805				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN755 On 31/01/2030 Spot Bond					0.00000	98.65864				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN758 On 31/08/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN758 SPOT										0.00	0	
Total For CLN758										0.00	0	
CLN759 On 20/06/2026 Spot Bond					0.00000	100.88096				0.00	0	
Total CLN759 SPOT										0.00	0	
Total For CLN759										0.00	0	
CLN760 On 20/06/2026 Spot Bond					0.00000	100.83740				0.00	0	
Total CLN760 SPOT										0.00	0	
Total For CLN760										0.00	0	
CLN761 On 22/04/2026 Spot Bond					0.00000	100.38584				0.00	0	
Total CLN761 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN761										0.00	0	
CLN76: On 31/07/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN76: On 12/02/2025 Spot Bond					0.00000	100.10373				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN76: On 21/07/2027 Spot Bond					0.00000	100.51266				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN76: On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	94.55594				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN76: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	102.04805				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN76: On 31/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN767 SPOT										0.00	0	
Total For CLN767										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	101.34878				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN76: On 23/09/2026 Spot Bond					0.00000	100.65160				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77: On 31/07/2024 Spot Bond					0.00000	106.36070				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	83.54422				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77: On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	88.58231				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77: On 28/08/2028 Spot Bond					0.00000	103.33070				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN774 On 31/07/2028 Spot Bond					0.00000	100.30469				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN775 On 15/09/2028 Spot Bond			5.49000	5.49000	5.49000	107.60333				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN776 On 31/05/2026 Spot Bond					0.00000	101.96792				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN777 On 31/08/2024 Spot Bond					0.00000	103.64290				0.00	0	
Total CLN777 SPOT										0.00	0	
Total For CLN777										0.00	0	
CLN778 On 31/08/2026 Spot Bond					0.00000	102.24621				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.27216				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.27349				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	102.37823				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN782 On 31/01/2027 Spot Bond					0.00000	100.28015				0.00	0	
Total CLN782 SPOT										0.00	0	
Total For CLN782										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.28308				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 30/09/2026 Spot Bond					0.00000	101.26146				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN786 On 21/12/2027 Spot Bond					0.00000	101.20451				0.00	0	
Total CLN786 SPOT										0.00	0	
Total For CLN786										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.26146				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	112.28671				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	112.11938				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN790 On 31/01/2025 Spot Bond					0.00000	100.29899				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN791 On 31/01/2025 Spot Bond					0.00000	100.12400				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN792 On 31/01/2025 Spot Bond					0.00000	100.29899				0.00	0	224,000,00
Total CLN792 SPOT										0.00	0	224,000,00
Total For CLN792										0.00	0	224,000,00
CLN793 On 31/01/2025 Spot Bond					0.00000	101.07710				0.00	0	
Total CLN793 SPOT										0.00	0	
Total For CLN793										0.00	0	
CLN794 On 31/01/2025 Spot Bond					0.00000	100.29899				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN795 On 31/01/2025 Spot Bond					0.00000	100.29899				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN796 On 31/03/2026 Spot Bond					0.00000	101.26153				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	100.29899				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	100.29914				0.00	0	
Total CLN798 SPOT										0.00	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 CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	100.30001				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	100.30001				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	102.07722				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	87.94253				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	105.13427				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.27429				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	100.30144				0.00	0	
Total CLN805 SPOT										0.00	0	
Total For CLN805										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.08730				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.28281				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 21/12/2027 Spot Bond					0.00000	101.23908				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN809 On 18/04/2028 Spot Bond			9.25500	96.17732	9.25500	96.10603				0.00	0	
Total CLN809 SPOT										0.00	0	
Total For CLN809										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	101.24588				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	100.49640				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.29899				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.29921				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.30144				0.00	0	211,000,00
Total CLN817 SPOT										0.00	0	211,000,00
Total For CLN817										0.00	0	211,000,00
CLN817 On 31/01/2030 Spot Bond					0.00000	100.27216				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN818 On 31/01/2025 Spot Bond					0.00000	100.29899				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN819 On 31/07/2025 Spot Bond					0.00000	100.29921				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN820 On 31/05/2025 Spot Bond					0.00000	101.26154				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	100.29921				0.00	0	210,000,00
Total CLN824 SPOT										0.00	0	210,000,00
Total For CLN824										0.00	0	210,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN825 On 31/07/2025 Spot Bond					0.00000	100.29921				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.29883				0.00	0	210,000,00
Total CLN826 SPOT										0.00	0	210,000,00
Total For CLN826										0.00	0	210,000,00
CLN827 On 31/07/2025 Spot Bond					0.00000	100.29921				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	88.91006				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.29899				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN830 On 31/07/2026 Spot Bond					0.00000	102.02480				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN831 On 31/05/2025 Spot Bond					0.00000	101.72321				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN832 On 31/07/2027 Spot Bond					0.00000	100.29883				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN833 On 31/01/2030 Spot Bond			9.56000	9.56000	9.56000	100.75380				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN834 On 31/08/2025 Spot Bond					0.00000	102.06721				0.00	0	210,000,00
Total CLN834 SPOT										0.00	0	210,000,00
Total For CLN834										0.00	0	210,000,00
CLN835 On 31/08/2026 Spot Bond					0.00000	102.06735				0.00	0	210,000,00
Total CLN835 SPOT										0.00	0	210,000,00
Total For CLN835										0.00	0	210,000,00
CLN836 On 31/08/2027 Spot Bond					0.00000	102.06736				0.00	0	210,000,00
Total CLN836 SPOT										0.00	0	210,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN836										0.00	0	210,000,00
CLN83: On 31/08/2029 Spot Bond					0.00000	102.06725				0.00	0	210,000,00
Total CLN837 SPOT										0.00	0	210,000,00
Total For CLN837										0.00	0	210,000,00
CLN83: On 31/03/2027 Spot Bond					0.00000	101.26152				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83: On 20/06/2027 Spot Bond					0.00000	101.34685				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	98.21400				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	97.66000				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN84: On 20/07/2026 Spot Bond					0.00000	99.05300				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN84: On 07/09/2026 Spot Bond					0.00000	101.65407				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN84: On 31/03/2025 Spot Bond					0.00000	101.26154				0.00	0	234,000,00
Total CLN847 SPOT										0.00	0	234,000,00
Total For CLN847										0.00	0	234,000,00
CLN84: On 31/03/2027 Spot Bond					0.00000	101.26152				0.00	0	234,000,00
Total CLN848 SPOT										0.00	0	234,000,00
Total For CLN848										0.00	0	234,000,00
CLN84: On 31/03/2029 Spot Bond					0.00000	101.26114				0.00	0	234,000,00
Total CLN849 SPOT										0.00	0	234,000,00
Total For CLN849										0.00	0	234,000,00
CLN85: On 31/07/2025 Spot Bond					0.00000	100.31658				0.00	0	209,000,00
Total CLN850 SPOT										0.00	0	209,000,00
Total For CLN850										0.00	0	209,000,00
CLN85: On 27/09/2028 Spot Bond					0.00000	101.43697				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.35690				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.41721				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.50761				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.53629				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN855 On 23/09/2026 Spot Bond					0.00000	101.42317				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN856 On 06/08/2023 Spot Bond					0.00000	100.19312				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN857 On 28/02/2024 Spot Bond				100.00000	0.00000	84.78129				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN858 On 31/07/2025 Spot Bond					0.00000	100.29921				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN860 On 20/06/2027 Spot Bond					0.00000	101.42869				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.34254				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN862 On 09/03/2028 Spot Bond					0.00000	101.63522				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN864 On 31/07/2025 Spot Bond					0.00000	112.09000				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	98.95400				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN866 On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	101.27000				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.32695				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	88.00030				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN869 On 15/07/2029 Spot Bond					0.00000	100.26698				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.26952				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.26818				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	84.34396				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN873 On 31/08/2025 Spot Bond					0.00000	102.06721				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.37844				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.36244				0.00	0	
Total CLN875 SPOT										0.00	0	

Contract 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 CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.36244				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	100.26630				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	101.06617				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	101.06090				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	85.70480				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.26550				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	84.48132				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.28382				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	83.28382				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	83.10640				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	83.25421				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.65000	5.65000	5.65000	126.14994				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	107.81048				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.50051				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN890 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	
CLN891 On 20/12/2027 Spot Bond					0.00000	101.42588				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN892 On 31/07/2025 Spot Bond					0.00000	100.29921				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN893 On 20/12/2025 Spot Bond					0.00000	101.38835				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN894 On 31/08/2025 Spot Bond					0.00000	102.06721				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN895 On 30/09/2027 Spot Bond					0.00000	101.26146				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN896 On 02/04/2026 Spot Bond					0.00000	101.01875				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN897 On 31/08/2025 Spot Bond					0.00000	104.48000				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	65.78382				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN90(On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	65.29467				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.55500	11.55500	11.55500	106.63040				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	101.90300				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN90(On 20/12/2027 Spot Bond			11.03500	11.03500	11.03500	102.19332				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN90(On 15/09/2029 Spot Bond					0.00000	101.69476				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN90(On 20/12/2029 Spot Bond					0.00000	101.59360				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	101.49046				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	101.87013				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	101.93100				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN90(On 20/12/2027 Spot Bond					0.00000	105.75700				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN91(On 20/06/2024 Spot Bond					0.00000	101.50066				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	100.16088				0.00	0	
Total CLN911 SPOT										0.00	0	

Contract 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 CLN911										0.00	0	
CLN911: On 31/01/2026 Spot Bond					0.00000	100.29868				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912: On 20/12/2027 Spot Bond					0.00000	101.48616				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913: On 20/12/2027 Spot Bond					0.00000	99.44700				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914: On 20/12/2032 Spot Bond					0.00000	101.73674				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915: On 20/12/2027 Spot Bond					0.00000	100.62400				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN916: On 28/02/2027 Spot Bond					0.00000	101.90970				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN917: On 20/12/2027 Spot Bond					0.00000	101.35121				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN918: On 28/07/2027 Spot Bond					0.00000	101.87205				0.00	0	179,000,00
Total CLN919 SPOT										0.00	0	179,000,00
Total For CLN919										0.00	0	179,000,00
CLN919: On 29/02/2028 Spot Bond					0.00000	101.87205				0.00	0	179,000,00
Total CLN920 SPOT										0.00	0	179,000,00
Total For CLN920										0.00	0	179,000,00
CLN920: On 28/02/2026 Spot Bond					0.00000	101.67930				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN921: On 28/02/2026 Spot Bond					0.00000	101.67930				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN922: On 20/06/2030 Spot Bond					0.00000	101.77457				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.66710				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.58648				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.60082				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	101.59365				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN928 On 31/01/2026 Spot Bond					0.00000	100.29868				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN929 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	
CLN930 On 20/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN931 On 20/06/2028 Spot Bond					0.00000	99.97000				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN932 On 20/06/2028 Spot Bond					0.00000	101.33636				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN933 On 20/06/2028 Spot Bond			12.55000	12.55000	12.55000	103.47037				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN934 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN935 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	
CLN936 On 20/03/2026 Spot Bond					0.00000	101.77421				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN937 On 20/03/2025 Spot Bond					0.00000	99.83570				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN938 On 20/03/2027 Spot Bond					0.00000	100.12780				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN939 On 20/06/2028 Spot Bond					0.00000	101.05954				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN940 On 20/03/2026 Spot Bond					0.00000	101.44372				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN941 On 20/06/2030 Spot Bond					0.00000	101.39087				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN942 On 31/03/2031 Spot Bond					0.00000	100.72872				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN943 On 31/03/2031 Spot Bond					0.00000	100.90627				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN944 On 31/03/2028 Spot Bond					0.00000	100.52159				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.70475				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.56439				0.00	0	
Total CLN946 SPOT										0.00	0	

Contract 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 CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.53291				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.32182				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.27000				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
COJ05 On 05/06/2023 Spot Bond			10.55000	105.46236	10.55000	105.37154				0.00	0	
Total COJ05 SPOT										0.00	0	
Total For COJ05										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.24000	105.05627	11.24000	104.96162				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.36000	103.21716	11.36000	103.12321				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.01000	91.21185	13.01000	91.11766				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.60000	96.15200	11.60000	96.06267				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	100.78308				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.35000	10.35000	10.35000	99.89835				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.52086				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	100.01964				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	100.50359				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	99.74267				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF001 On 28/06/2023 Spot Bond					0.00000	101.03319				0.00	0	
Total DTF001 SPOT										0.00	0	
Total For DTF001										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.30752				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.32659				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.35211				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.35000	102.51918	9.35000	102.44157				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.27347	9.69000	102.19330				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.27347	9.69000	102.19330				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.55000	99.20521	10.55000	99.12072				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.86000	99.17275	10.86000	99.08586				0.00	0	
Total DV29 SPOT										0.00	0	

Contract 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 DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.36844	10.10000	102.28488				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.36844	10.10000	102.28488				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	101.00166				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	101.17444				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.85399				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	100.08758				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.45530				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.78472				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.88819				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.05861				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.14626				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.48958				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVFB31 On 21/08/2023 Spot Bond					0.00000	100.06278				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	102.10123				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.18014				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.02126				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.74000	118.16123	5.74000	118.02163				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.61000	103.15295	5.61000	103.03136				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	150.90678	2.25000	150.77011				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.67500	158.68375	4.67500	158.50970				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.70000	143.48565	4.70000	143.32709				0.00	0	1,500,000.00
Total EL29 SPOT										0.00	0	1,500,000.00
Total For EL29										0.00	0	1,500,000.00
EL30 On 29/07/2030 Spot Bond			4.71000	139.28958	4.71000	139.13554				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.56000	122.07361	5.56000	121.93056				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.48000	106.97493	5.48000	106.84997				0.00	0	
Total EL36 SPOT										0.00	0	

Contract 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 EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	150.90678	2.25000	150.77011				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	196.18389				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	192.99948				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	180.77401				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	150.41285				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	149.40223				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	145.38120				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	135.17514				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	130.07658				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	132.13159				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	109.49909				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN018 On 12/05/2023 Spot Bond					0.00000	113.34496				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ELN018 SPOT										0.00	0	
Total For ELN018										0.00	0	
ELN018 On 02/04/2027 Spot Bond					0.00000	107.46845				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	118.81102				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
ELN020 On 04/05/2024 Spot Bond			10.66000	99.74469	10.66000	99.66027				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM03 On 16/05/2028 Spot Bond			12.91000	12.91000	12.91000	92.41410				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM04 On 17/04/2029 Spot Bond			12.96000	12.96000	12.96000	95.11881				0.00	0	666,666,66
Total EMM05 SPOT										0.00	0	666,666,66
Total For EMM05										0.00	0	666,666,66
EMM05 On 23/06/2025 Spot Bond			10.75000	10.75000	10.75000	103.36669				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM06 On 10/07/2027 Spot Bond			10.75000	10.75000	10.75000	103.05864				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.76500	12.76500	12.76500	98.89415				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM07P On 18/06/2030 Spot Bond			11.80000	11.80000	11.80000	101.17584				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM08P On 18/06/2032 Spot Bond			15.26500	15.26500	15.26500	94.39331				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	101.74961				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF017 On 07/09/2023 Spot Bond					0.00000	101.60931				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.76449				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.83736				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.56096				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.67202				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.91603				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.48596				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	100.05025				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	100.04828				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	101.35765				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	102.26100				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	101.34369				0.00	0	
Total EQT004 SPOT										0.00	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 EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.99278				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.26857				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.23751				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.81824				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.36090				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	100.02340				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	100.02441				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT01: On 11/11/2027 Spot Bond					0.00000	100.53085				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B: On 17/05/2025 Spot Bond					0.00000	99.87009				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	99.86620				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	99.86805				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	99.86418				0.00	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 ERS3C9 SPOT									0.00	0	
Total For ERS3C9									0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	99.86836			0.00	0	
Total ERS28 SPOT									0.00	0	
Total For ERS28									0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	99.90903			0.00	0	
Total ERS29 SPOT									0.00	0	
Total For ERS29									0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	99.86890			0.00	0	
Total ERS30 SPOT									0.00	0	
Total For ERS30									0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	99.86599			0.00	0	
Total ERS31 SPOT									0.00	0	
Total For ERS31									0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	99.86327			0.00	0	
Total ERSB10 SPOT									0.00	0	
Total For ERSB10									0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	99.86124			0.00	0	
Total ERSC10 SPOT									0.00	0	
Total For ERSC10									0.00	0	
ES26 On 02/04/2026 Spot Bond			9.55000	96.70861	9.55000	96.63469			69,715,000,000.00	7,300,000	2,457,300,000
Total ES26 SPOT									69,715,000,000.00	7,300,000	2,457,300,000
Total For ES26									69,715,000,000.00	7,300,000	2,457,300,000
ES26/R On 02/04/2026 Spot Bond			7.85000	100.90873	7.85000	100.84506			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.55000	72.41713	12.41000	72.98248			25,100,000,000.00	2,000,000	822,000,000
Total ES33 SPOT									25,100,000,000.00	2,000,000	822,000,000
Total For ES33									25,100,000,000.00	2,000,000	822,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.22794	7.50000	101.16720			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			13.01000	68.96886	12.90000	69.46562			6,609,080,000,000.00	508,000,000	1,900,000,000
Total ES42 SPOT									6,609,080,000,000.00	508,000,000	1,900,000,000
Total For ES42									6,609,080,000,000.00	508,000,000	1,900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES42/R On 25/04/2042 Spot Bond			8.50000	100.45591	8.50000	100.38740				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.75500	11.75500	11.75500	102.01702				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.66500	14.66500	14.66500	95.87569				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.27652				0.00	0	800,00
Total EXX05 SPOT										0.00	0	800,00
Total For EXX05										0.00	0	800,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.92216				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.26857				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	101.16394				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	99.74255				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	100.30147				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.92312				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	99.74233				0.00	0	700,000,00
Total FIFG03 SPOT										0.00	0	700,000,00
Total For FIFG03										0.00	0	700,000,00
FIFG04 On 22/02/2027 Spot Bond					0.00000	99.73169				0.00	0	
Total FIFG04 SPOT										0.00	0	

Contract 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 FIG04										0.00	0	
FIG05 On 22/08/2027 Spot Bond					0.00000	99.72905				0.00	0	
Total FIG05 SPOT										0.00	0	
Total For FIG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	101.35748				0.00	0	331,100,00
Total FRB24 SPOT										0.00	0	331,100,00
Total For FRB24										0.00	0	331,100,00
FRB25 On 19/09/2024 Spot Bond					0.00000	104.60879				0.00	5,300,000,000	2,650,000,00
Total FRB25 SPOT										0.00	5,300,000,000	2,650,000,00
Total For FRB25										0.00	5,300,000,000	2,650,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.61270				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.33000	106.79160	9.33000	106.71137				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.99228				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.57127				0.00	0	1,100,000,00
Total FRB29 SPOT										0.00	0	1,100,000,00
Total For FRB29										0.00	0	1,100,000,00
FRB30 On 19/04/2026 Spot Bond			9.25000	97.81372	9.25000	97.74125				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.72956				0.00	0	3,250,000,00
Total FRB31 SPOT										0.00	0	3,250,000,00
Total For FRB31										0.00	0	3,250,000,00
FRB32 On 28/09/2027 Spot Bond					0.00000	102.12042				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.15449				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	103.38511				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.37033				0.00	200,000,000	100,000,000
Total FRB35 SPOT										0.00	200,000,000	100,000,000
Total For FRB35										0.00	200,000,000	100,000,000
FRBI23 On 07/12/2023 Spot Bond			3.39500	335.72000	3.39500	335.38504				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	166.88035				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.52000	217.30049	4.52000	217.06440				0.00	0	21,000,000
Total FRBI28 SPOT										0.00	0	21,000,000
Total For FRBI28										0.00	0	21,000,000
FRBI29 On 31/03/2029 Spot Bond			4.86000	4.86000	4.86000	116.92184				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.58000	5.58000	5.58000	232.15479				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.64100	97.58279	5.64100	97.46802				0.00	0	1,000,000
Total FRBI46 SPOT										0.00	0	1,000,000
Total For FRBI46										0.00	0	1,000,000
FRBI50 On 31/12/2050 Spot Bond			5.58000	99.28218	5.58000	99.16541				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.45651	9.45651	9.45651	87.53041				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.46941	9.46941	9.46941	86.58736				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			4.93000	4.93000	4.93000	164.55143				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	99.34433				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.88382				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	100.32389				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.74408				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	100.03035				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.92155				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	99.92075				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.77155				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	101.10031				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.10731				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 Interest
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.34915				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.68266				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.30675				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.42593				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	101.51501				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.15617				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.54243				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.38363				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	101.41444				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	98.83795				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.61043				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	101.43575				0.00	0	

Contract 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	101.02403				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC325 On 06/11/2023 Spot Bond					0.00000	100.10566				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 31/05/2024 Spot Bond					0.00000	102.18513				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 07/12/2023 Spot Bond					0.00000	101.72929				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC339 On 20/02/2024 Spot Bond					0.00000	102.15292				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	101.69844				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC341 On 21/12/2027 Spot Bond					0.00000	101.28747				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC343 On 20/12/2025 Spot Bond					0.00000	100.78407				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC346 On 27/03/2024 Spot Bond					0.00000	101.79497				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC347 On 31/07/2023 Spot Bond					0.00000	100.48368				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	100.41034				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC35(On 31/07/2023 Spot Bond					0.00000	100.40082				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.96814				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.45911				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	100.42730				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.43227				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	100.43458				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.45387				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	100.38895				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2024 Spot Bond					0.00000	101.12595				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	100.17273				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36(On 28/02/2024 Spot Bond					0.00000	102.45098				0.00	0	
Total FRC364 SPOT										0.00	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 FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	102.78558				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	92.25524				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	102.05959				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.12776				0.00	0	
Total FRC370 SPOT										0.00	0	
Total For FRC370										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.27121				0.00	0	
Total FRC371 SPOT										0.00	0	
Total For FRC371										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	92.59090				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.57282				0.00	0	
Total FRC376 SPOT										0.00	0	
Total For FRC376										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	89.42938				0.00	0	
Total FRC377 SPOT										0.00	0	
Total For FRC377										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	101.33819				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	101.45385				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	97.84044				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	99.92598				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC384 On 15/02/2025 Spot Bond					0.00000	99.92598				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC385 On 16/02/2025 Spot Bond					0.00000	99.90144				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC386 On 16/02/2025 Spot Bond					0.00000	99.90144				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC387 On 07/12/2023 Spot Bond					0.00000	101.83508				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC388 On 30/04/2027 Spot Bond					0.00000	100.41441				0.00	0	
Total FRC389 SPOT										0.00	0	
Total For FRC389										0.00	0	
FRC389 On 11/11/2024 Spot Bond					0.00000	100.02780				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC393 On 27/03/2024 Spot Bond					0.00000	101.28847				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC394 On 31/01/2027 Spot Bond					0.00000	100.41438				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC395 On 21/07/2025 Spot Bond					0.00000	100.57325				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC396 On 31/03/2024 Spot Bond			9.05000	9.05000	9.05000	100.58876				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC397 On 21/07/2025 Spot Bond					0.00000	100.60029				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC39(On 21/01/2030 Spot Bond					0.00000	100.63371				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40(On 19/01/2027 Spot Bond					0.00000	99.51722				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40(On 19/01/2027 Spot Bond			12.20000	12.20000	12.20000	98.31034				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40(On 20/06/2027 Spot Bond					0.00000	100.10008				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40(On 19/05/2026 Spot Bond					0.00000	95.63493				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40(On 19/05/2026 Spot Bond			16.85000	16.85000	16.85000	97.29841				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40(On 19/01/2027 Spot Bond			11.20000	11.20000	11.20000	103.13389				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40(On 06/07/2027 Spot Bond					0.00000	101.13894				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40(On 13/10/2026 Spot Bond					0.00000	100.86581				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40(On 23/09/2025 Spot Bond					0.00000	100.56987				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40(On 23/09/2025 Spot Bond			12.70000	12.70000	12.70000	98.39876				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41(On 30/04/2027 Spot Bond					0.00000	100.41441				0.00	0	211,000,00
Total FRC410 SPOT										0.00	0	211,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For FRC410										0.00	0	211,000,00
FRC41: On 31/05/2027 Spot Bond					0.00000	102.24535				0.00	0	210,000,00
Total FRC412 SPOT										0.00	0	210,000,00
Total For FRC412										0.00	0	210,000,00
FRC41: On 30/04/2029 Spot Bond					0.00000	100.45381				0.00	0	212,000,00
Total FRC413 SPOT										0.00	0	212,000,00
Total For FRC413										0.00	0	212,000,00
FRC41: On 31/05/2027 Spot Bond					0.00000	102.16694				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC41: On 31/05/2025 Spot Bond					0.00000	102.16715				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.02479				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	102.23749				0.00	0	237,000,00
Total FRC418 SPOT										0.00	0	237,000,00
Total For FRC418										0.00	0	237,000,00
FRC41: On 30/04/2029 Spot Bond					0.00000	100.45094				0.00	0	238,000,00
Total FRC419 SPOT										0.00	0	238,000,00
Total For FRC419										0.00	0	238,000,00
FRC42: On 27/09/2028 Spot Bond					0.00000	101.43697				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.46177				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	101.46177				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.10753				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 31/07/2025 Spot Bond					0.00000	100.41431				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC425 SPOT										0.00	0	
Total For FRC425										0.00	0	
FRC425 On 30/09/2027 Spot Bond					0.00000	101.26153				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC426 On 30/09/2026 Spot Bond					0.00000	101.31816				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC427 On 20/06/2027 Spot Bond					0.00000	101.49183				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC428 On 31/10/2027 Spot Bond					0.00000	100.33827				0.00	0	
Total FRC429 SPOT										0.00	0	
Total For FRC429										0.00	0	
FRC429 On 31/10/2026 Spot Bond					0.00000	100.31381				0.00	0	
Total FRC430 SPOT										0.00	0	
Total For FRC430										0.00	0	
FRC430 On 31/08/2027 Spot Bond					0.00000	102.06743				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC431 On 31/10/2026 Spot Bond					0.00000	100.41434				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC432 On 31/08/2027 Spot Bond					0.00000	102.06743				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC433 On 31/08/2027 Spot Bond					0.00000	102.16683				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC434 On 20/11/2026 Spot Bond					0.00000	102.03749				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC435 On 21/06/2027 Spot Bond					0.00000	101.47892				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC43: On 31/01/2030 Spot Bond			9.78000	9.78000	9.78000	103.82601				0.00	0	
Total FRC437 SPOT										0.00	0	
Total For FRC437										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.67308				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.69405				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.08731				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.08731				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.52920				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.42722				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.38471				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.06743				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.67164				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.06743				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.08731				0.00	0	
Total FRC449 SPOT										0.00	0	

Contract 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 FRC449										0.00	0	
FRC45 On 20/12/2030 Spot Bond					0.00000	101.54344				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45 On 28/06/2026 Spot Bond					0.00000	101.10587				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45 On 28/10/2023 Spot Bond					0.00000	100.38471				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45 On 29/10/2025 Spot Bond					0.00000	100.38097				0.00	0	2,000,000,00
Total FRC453 SPOT										0.00	0	2,000,000,00
Total For FRC453										0.00	0	2,000,000,00
FRC45 On 20/06/2028 Spot Bond					0.00000	101.36409				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45 On 21/01/2030 Spot Bond					0.00000	100.59158				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45 On 18/04/2028 Spot Bond					0.00000	100.73163				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45 On 16/11/2027 Spot Bond					0.00000	99.89414				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45 On 20/12/2029 Spot Bond					0.00000	101.46453				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45 On 31/07/2025 Spot Bond					0.00000	100.44219				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46 On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	212,000,00
Total FRC460 SPOT										0.00	0	212,000,00
Total For FRC460										0.00	0	212,000,00
FRC46 On 30/04/2025 Spot Bond					0.00000	100.44025				0.00	0	238,000,00

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 FRC461 SPOT										0.00	0	238,000,00
Total For FRC461										0.00	0	238,000,00
FRC461 On 30/04/2026 Spot Bond					0.00000	100.41441				0.00	0	100,000,00
Total FRC462 SPOT										0.00	0	100,000,00
Total For FRC462										0.00	0	100,000,00
FRC462 On 20/04/2032 Spot Bond					0.00000	100.67712				0.00	0	181,000,00
Total FRC463 SPOT										0.00	0	181,000,00
Total For FRC463										0.00	0	181,000,00
FRC463 On 20/03/2026 Spot Bond					0.00000	101.22679				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC464 On 06/11/2024 Spot Bond					0.00000	100.11123				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC465 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	
FRI33 On 28/02/2033 Spot Bond			5.10000	111.04877	5.10000	110.92322				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.36000	119.08924	5.36000	118.95129				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.52692				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.31617				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.21207				0.00	1,150,000,000	575,000,00
Total FRJ25 SPOT										0.00	1,150,000,000	575,000,00
Total For FRJ25										0.00	1,150,000,000	575,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.40800				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.05357				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.78644				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.77103				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.45656				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.52236				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.18197				0.00	1,100,000,000	1,100,000,000
Total FRJ30 SPOT										0.00	1,100,000,000	1,100,000,000
Total For FRJ30										0.00	1,100,000,000	1,100,000,000
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.10431				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.19558				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.91800	4.91800	4.91800	106.64264				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.44000	5.44000	5.44000	117.85016				0.00	0	110,000,000
Total FRS101 SPOT										0.00	0	110,000,000
Total For FRS101										0.00	0	110,000,000
FRS103 On 23/01/2024 Spot Bond					0.00000	100.29673				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.47000	117.57762	5.47000	117.44038				0.00	0	
Total FRS108 SPOT										0.00	0	

Contract 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 FRS108										0.00	0	
FRS10: On 07/12/2033 Spot Bond			5.46000	234.77337	5.46000	234.50008				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.79000	113.30864	5.79000	113.17345				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11: On 07/12/2033 Spot Bond			5.46000	5.46000	5.46000	234.50008				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11: On 31/01/2025 Spot Bond			4.83000	165.00729	4.83000	164.82321				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11: On 31/01/2038 Spot Bond			3.70500	116.63528	3.70500	116.51580				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11: On 31/01/2038 Spot Bond			5.41000	118.39930	5.41000	118.26165				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.58000	232.42757	5.58000	232.15479				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.58000	232.42757	5.58000	232.15479				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			4.01000	167.24955	4.01000	167.07406				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.66000	230.87939	5.66000	230.60696				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.61000	115.68671	5.61000	115.55036				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			4.85000	214.11446	4.85000	213.87617				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.36000	106.15554	6.36000	106.02402				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS128 On 31/03/2028 Spot Bond			5.06000	212.11495	5.06000	211.87534				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS130 On 31/03/2028 Spot Bond			5.12000	211.54763	5.12000	211.30763				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.17000	221.29744	6.17000	221.02724				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			6.31000	106.76083	6.31000	106.62898				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.61000	5.61000	5.61000	115.55036				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS136 On 31/01/2038 Spot Bond			5.40000	118.53690	5.40000	118.39920				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS137 On 31/03/2028 Spot Bond			4.93000	213.35020	4.93000	213.11140				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS138 On 07/12/2033 Spot Bond			5.94000	225.55794	5.94000	225.28671				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS140 On 31/03/2028 Spot Bond			5.06000	212.11495	5.06000	211.87534				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS141 On 31/03/2028 Spot Bond			5.06000	212.11495	5.06000	211.87534				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS144 On 31/03/2028 Spot Bond			4.46100	217.87586	4.46100	217.64018				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS146 On 31/01/2025 Spot Bond			4.78000	165.14289	4.78000	164.95932				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.41000	208.83004	5.41000	208.58829				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.45000	208.45837	5.45000	208.21639				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.75000	165.22430	4.75000	165.04105				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			4.92500	213.39786	4.92500	213.15910				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.46000	5.46000	5.46000	208.12354				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	100.69838				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	101.37661				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	101.20714				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS184 On 16/11/2023 Spot Bond					0.00000	192.02633				0.00	0	
Total FRS184 SPOT										0.00	0	

Contract 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 FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	151.26219				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS186 On 23/01/2024 Spot Bond					0.00000	214.08202				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS187 On 19/06/2026 Spot Bond					0.00000	211.10199				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.17451				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.18848				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	99.99976				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.88527				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.75907				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	102.01618				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS22(On 20/12/2024 Spot Bond					0.00000	101.70340				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS22` On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22(On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22(On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22(On 21/12/2027 Spot Bond					0.00000	101.28747				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22(On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22(On 07/08/2025 Spot Bond			100.00000		0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	99.91907				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23` On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS234 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	
FRS237 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	
FRS238 On 13/10/2023 Spot Bond					0.00000	103.70625				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS240 On 31/03/2032 Spot Bond					0.00000	106.96714				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS242 On 12/12/2025 Spot Bond					0.00000	73.43335				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS243 On 09/12/2023 Spot Bond					0.00000	102.24151				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS244 On 29/12/2025 Spot Bond					0.00000	114.67215				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS246 On 19/01/2024 Spot Bond					0.00000	100.84003				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 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	
FRS253 On 22/02/2024 Spot Bond					0.00000	101.41410				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	101.69434				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	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 FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	130.03105				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	101.52647				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	102.15180				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 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	
FRS266 On 31/03/2032 Spot Bond					0.00000	101.24784				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	132.92140				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	101.25358				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	101.24897				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	101.44603				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	101.60240				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	101.07408				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS281 On 30/09/2024 Spot Bond					0.00000	101.29553				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS282 On 28/02/2031 Spot Bond			10.64000	10.64000	10.64000	95.96711				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.64000	10.64000	10.64000	95.96711				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS285 On 25/10/2026 Spot Bond					0.00000	100.45510				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS286 On 13/11/2023 Spot Bond					0.00000	97.74464				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS288 On 31/01/2030 Spot Bond			11.70900	11.70900	11.70900	92.09163				0.00	0	
Total FRS289 SPOT										0.00	0	
Total For FRS289										0.00	0	
FRS289 On 12/02/2024 Spot Bond					0.00000	96.13330				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 31/01/2030 Spot Bond			9.66000	9.66000	9.66000	101.58830				0.00	0	
Total FRS295 SPOT										0.00	0	
Total For FRS295										0.00	0	
FRS295 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 31/01/2030 Spot Bond			9.57200	9.57200	9.57200	101.56145				0.00	0	
Total FRS297 SPOT										0.00	0	
Total For FRS297										0.00	0	
FRS297 On 09/05/2025 Spot Bond					0.00000	112.04007				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS29(On 12/05/2023 Spot Bond					0.00000	120.63516				0.00	0	
Total FRS299 SPOT										0.00	0	
Total For FRS299										0.00	0	
FRS30(On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30(On 16/05/2027 Spot Bond					0.00000	99.89506				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30(On 19/05/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS302 SPOT										0.00	0	
Total For FRS302										0.00	0	
FRS30(On 31/01/2030 Spot Bond			9.91000	9.91000	9.91000	101.66450				0.00	0	
Total FRS303 SPOT										0.00	0	
Total For FRS303										0.00	0	
FRS30(On 31/01/2030 Spot Bond			9.74500	9.74500	9.74500	101.61166				0.00	0	
Total FRS304 SPOT										0.00	0	
Total For FRS304										0.00	0	
FRS30(On 06/07/2023 Spot Bond					0.00000	100.98402				0.00	0	
Total FRS305 SPOT										0.00	0	
Total For FRS305										0.00	0	
FRS30(On 30/04/2026 Spot Bond					0.00000	100.41441				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS30(On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS30(On 31/07/2023 Spot Bond					0.00000	99.72361				0.00	0	
Total FRS308 SPOT										0.00	0	
Total For FRS308										0.00	0	
FRS30(On 13/07/2027 Spot Bond					0.00000	110.68688				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS31(On 21/09/2023 Spot Bond			9.75000	9.75000	9.75000	101.70872				0.00	0	
Total FRS310 SPOT										0.00	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 FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.39127				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	102.35152				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	100.33983				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS313 On 03/06/2024 Spot Bond					0.00000	101.58284				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS314 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS315 On 31/12/2027 Spot Bond					0.00000	101.26144				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS316 On 07/12/2033 Spot Bond					0.00000	101.42807				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS317 On 17/05/2023 Spot Bond			4.46000	4.46000	4.46000	100.35096				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS318 On 26/04/2024 Spot Bond					0.00000	92.37290				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS320 On 07/12/2023 Spot Bond			3.03500	3.03500	3.03500	336.04900				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.41500	337.50826	2.41500	337.19838				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.77500	2.77500	2.77500	336.53007				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.21324				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.31000	109.00286	5.31000	108.87702				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.95000	66.60919	4.95000	113.26166				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			3.90000	3.90000	3.90000	167.37905				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	166.60413				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.83500	3.83500	3.83500	334.57696				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.03000	107.06090	9.03000	106.98299				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.10000	104.17922	9.10000	104.10242				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.44500	101.27818	9.44500	101.20159				0.00	0	470,000,00
Total FRX26 SPOT										0.00	0	470,000,00
Total For FRX26										0.00	0	470,000,00
FRX27 On 07/03/2027 Spot Bond			9.68000	103.47674	9.68000	103.39703				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.89000	103.93555	9.89000	103.85244				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX30 On 31/01/2030 Spot Bond			10.50000	99.22133	10.50000	99.13723				0.00	0	8,180,000,00
Total FRX30 SPOT										0.00	0	8,180,000,00
Total For FRX30										0.00	0	8,180,000,00
FRX31 On 21/02/2031 Spot Bond			11.01000	94.39518	11.01000	94.31138			55,050,000,000,000.00		5,000,000,000	5,990,000,00
Total FRX31 SPOT									55,050,000,000,000.00		5,000,000,000	5,990,000,00
Total For FRX31									55,050,000,000,000.00		5,000,000,000	5,990,000,00
FRX32 On 31/03/2032 Spot Bond			10.93500	98.94740	10.93500	98.86109				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.57000	66.81776	12.57000	66.75103				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.97864				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.95012				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.89473				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.93236				0.00	280,000,000	
Total FS7A3 SPOT										0.00	280,000,000	
Total For FS7A3										0.00	280,000,000	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.94343				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.54634				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.55521				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.58488				0.00	0	20,000,000,00
Total GBL06 SPOT										0.00	0	20,000,000,00

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 For GBL06										0.00	0	20,000,000.00
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.02673				0.00	360,000,000	
Total GH5A21 SPOT										0.00	360,000,000	
Total For GH5A21										0.00	360,000,000	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.79761				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.86224				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.30631				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.46000	121.00427	4.46000	120.87314				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	100.40284				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT17 On 17/10/2023 Spot Bond			9.05900	101.18254	9.05900	101.11004				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	101.16980				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			7.76000	102.80246	7.76000	102.73833				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.26240				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25G On 09/03/2025 Spot Bond					0.00000	102.22392				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26G On 09/03/2028 Spot Bond					0.00000	103.11429				0.00	1,655,000,000	827,500,000

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 GRT26G SPOT										0.00	1,655,000,000	827,500,000
Total For GRT26G										0.00	1,655,000,000	827,500,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.05251				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	101.58760				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.13598				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.75212				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.94319				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	101.23738				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.40067				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.16326				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.10050				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.26120				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.17631				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT42 On 20/11/2026 Spot Bond					0.00000	100.28053				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	101.37014				0.00	0	
Total GRT45 SPOT										0.00	0	
Total For GRT45										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.82697				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	100.74166				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.66619				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.92636				0.00	500,000,000	500,000,000
Total GRT50 SPOT										0.00	500,000,000	500,000,000
Total For GRT50										0.00	500,000,000	500,000,000
GRT51 On 14/12/2029 Spot Bond					0.00000	101.44987				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.51384				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	100.01592				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.82407				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	100.09600				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.38000	9.38000	9.38000	101.02245				0.00	0	
Total H10T5 SPOT										0.00	0	

Contract 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 H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.22007				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	100.51980				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.95148				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T3 On 30/06/2023 Spot Bond					0.00000	100.92280				0.00	0	
Total H121T3 SPOT										0.00	0	
Total For H121T3										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.87819				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.26152				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	104.64502				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.64013				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.28665				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.08204				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.51586				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.92586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.60045				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.27615				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	100.01356				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.95426				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.97522				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.69500	335.17621	3.69500	334.83367				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.82500	3.82500	3.82500	339.75640				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.80500	99.96158	10.80500	99.87445				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.25000	77.71734	5.25000	112.03019				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.42000	83.70949	12.42000	83.62594				0.00	0	5,008,000.00
Total HWAY34 SPOT										0.00	0	5,008,000.00
Total For HWAY34										0.00	0	5,008,000.00
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.68694	100.00000	11.60866				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	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
HWAY3 On 31/07/2035 Spot Bond			12.48000	82.64232	12.48000	82.55945				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.68127	100.00000	11.60303				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			3.47000	168.74796	3.33000	168.97121		565,644,006,000,000.00		163,009,800,000	511,057,189,00	
Total I2025 SPOT								565,644,006,000,000.00		163,009,800,000	511,057,189,00	
Total For I2025								565,644,006,000,000.00		163,009,800,000	511,057,189,00	
I2029 On 31/03/2029 Spot Bond			4.08000	122.11634	3.99000	122.58829		298,801,248,000,000.00		73,235,600,000	279,806,475,10	
Total I2029 SPOT								298,801,248,000,000.00		73,235,600,000	279,806,475,10	
Total For I2029								298,801,248,000,000.00		73,235,600,000	279,806,475,10	
I2031 On 31/01/2031 Spot Bond			4.17000	101.99932	4.17000	101.89098				0.00	0	7,800,000,00
Total I2031 SPOT										0.00	0	7,800,000,00
Total For I2031										0.00	0	7,800,000,00
I2033 On 28/02/2033 Spot Bond			4.66000	115.32818	4.60000	115.79959		338,042,131,436,000.00		287,133,504,600	396,870,400,30	
Total I2033 SPOT								338,042,131,436,000.00		287,133,504,600	396,870,400,30	
Total For I2033								338,042,131,436,000.00		287,133,504,600	396,870,400,30	
I2038 On 31/01/2038 Spot Bond			4.79000	127.30245	4.71000	128.36602		928,589,400,000,000.00		193,860,000,000	450,281,641,90	
Total I2038 SPOT								928,589,400,000,000.00		193,860,000,000	450,281,641,90	
Total For I2038								928,589,400,000,000.00		193,860,000,000	450,281,641,90	
I2046 On 31/03/2046 Spot Bond			4.75000	112.00702	4.74100	112.04244		252,257,440,600,000.00		53,106,829,600	548,855,621,60	
Total I2046 SPOT								252,257,440,600,000.00		53,106,829,600	548,855,621,60	
Total For I2046								252,257,440,600,000.00		53,106,829,600	548,855,621,60	
I2050 On 31/12/2050 Spot Bond			4.80000	113.26048	4.73000	114.51697		462,025,920,000,000.00		96,255,400,000	412,122,367,50	
Total I2050 SPOT								462,025,920,000,000.00		96,255,400,000	412,122,367,50	
Total For I2050								462,025,920,000,000.00		96,255,400,000	412,122,367,50	
IBG01 On 07/02/2025 Spot Bond					0.00000	99.98984				0.00	0	
Total IBG01 SPOT										0.00	0	
Total For IBG01										0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.76090				0.00	0	
Total IBG02 SPOT										0.00	0	
Total For IBG02										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.49500	335.53853	3.49500	335.20104				0.00	0	
Total IBL109 SPOT										0.00	0	

Contract 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 IBL109										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	99.76583				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.29013				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.99981				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.70548				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.98148				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	100.58292				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.40358				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.33122				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.32116				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	101.06608				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.67045				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.71080				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	99.83419				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.11383				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.97218				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.73913				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	100.00570				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	100.00905				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.87151				0.00	1,010,000,000	1,010,000,000
Total IBL177 SPOT										0.00	1,010,000,000	1,010,000,000
Total For IBL177										0.00	1,010,000,000	1,010,000,000
IBL178 On 19/07/2026 Spot Bond					0.00000	100.66860				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.73600				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.93929				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.73011				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL191 On 10/09/2026 Spot Bond					0.00000	101.16208				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.79312				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.34895				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.89504				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.52456				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.22532				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.87818				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.51113				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.61900				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	101.21651				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.82967				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	99.85180				0.00	0	
Total IBL210 SPOT										0.00	0	

Contract 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 IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.32992				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.23996				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	99.13013				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.88620				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.31000	8.31000	8.31000	99.50745				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.92402				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	99.86192				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.76129				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL226 On 25/05/2023 Spot Bond					0.00000	100.07790				0.00	0	
Total IBL226 SPOT										0.00	0	
Total For IBL226										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.86029				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.63872				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.37593				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.54151				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.26661				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.21000	9.21000	9.21000	102.90929				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	101.07314				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.10297				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.30545				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.77300				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	99.03700				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2023 Spot Bond					0.00000	100.68532				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.65767				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	102.56959				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL241 On 27/07/2023 Spot Bond					0.00000	100.34095				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.35200				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	100.19633				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.11500	10.11500	10.11500	99.02447				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	99.86748				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.12591				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.26000	101.45642	8.26000	101.52605				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.77366				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	100.10705				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.73229				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.52935				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.36778				0.00	0	
Total IBL258 SPOT										0.00	0	

Contract 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 IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.43562				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.60917				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.25211				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.25754				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.10409				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	100.06895				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond			8.33000	8.33000	8.33000	98.68942				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	99.90095				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.93920				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.48203				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.54000	102.94705	9.54000	102.86756				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.34350				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG0€ On 24/11/2024 Spot Bond			9.79000	104.19966	9.79000	104.11716				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG0€ On 13/05/2030 Spot Bond			11.26000	100.13093	11.26000	100.04436				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11On 05/12/2026 Spot Bond			10.35000	106.07438	10.35000	105.98619				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG1€ On 12/11/2023 Spot Bond					0.00000	100.29359				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG1€ On 12/11/2025 Spot Bond					0.00000	98.37317				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17On 08/02/2024 Spot Bond					0.00000	100.10602				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG1€ On 12/03/2024 Spot Bond					0.00000	101.29548				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG2€ On 18/12/2024 Spot Bond					0.00000	100.92771				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG2€ On 29/01/2027 Spot Bond					0.00000	97.25168				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.10000	103.18023	9.10000	103.10459				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	102.08645				0.00	660,000,000	330,000,000
Total INLV01 SPOT										0.00	660,000,000	330,000,000
Total For INLV01										0.00	660,000,000	330,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV06 On 22/01/2026 Spot Bond					0.00000	104.69998				0.00	0	292,475,00
Total INLV06 SPOT										0.00	0	292,475,00
Total For INLV06										0.00	0	292,475,00
INLV07 On 09/03/2026 Spot Bond					0.00000	103.85665				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.96765				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.91199				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	102.08177				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.29984				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.18406				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.30041				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.66418				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.29136				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.80717				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	101.04731				0.00	0	
Total IPF32 SPOT										0.00	0	

Contract 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 IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.43562				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.93377				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.95499				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.90182				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.94441				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.95499				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC41 On 27/05/2023 Spot Bond					0.00000	101.61480				0.00	0	
Total IPFC41 SPOT										0.00	0	
Total For IPFC41										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.71008				0.00	22,000,000	22,000,000
Total IPFG01 SPOT										0.00	22,000,000	22,000,000
Total For IPFG01										0.00	22,000,000	22,000,000
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.88053				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	103.45483				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.81554				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC145 On 06/06/2023 Spot Bond					0.00000	101.67645				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/06/2023 Spot Bond					0.00000	101.75604				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.36353				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.85059				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	101.16159				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	101.68304				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	100.86839				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.48000	101.34904	8.48000	101.27968				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.76365				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.49000	102.00326	7.49000	101.94148				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC198 On 13/08/2026 Spot Bond					0.00000	101.13509				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.53000	101.17148	8.53000	101.10235				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.78205				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.47000	101.15974	8.47000	101.09109				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	99.95118				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										0.00	0	
IVC208 On 07/06/2023 Spot Bond					0.00000	101.62734				0.00	0	
Total IVC208 SPOT										0.00	0	
Total For IVC208										0.00	0	
IVC210 On 28/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC210 SPOT										0.00	0	
Total For IVC210										0.00	0	
IVC213 On 26/04/2025 Spot Bond					0.00000	101.14185				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.71000	100.06673	8.71000	99.99682				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.40500	9.40500	9.40500	99.94695				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	102.58678				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	100.29698				0.00	0	
Total IVC223 SPOT										0.00	0	

Contract 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 IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	99.82230				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.35000	10.35000	10.35000	100.40812				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.77739				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.72000	9.72000	9.72000	100.08363				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.65275				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.69500	8.69500	8.69500	100.67093				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.32000	9.32000	9.32000	100.43392				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.80187				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.42588				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.41738				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.45409				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.44023				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.93423				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.42157				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.40434				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.91490				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	101.05808				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.59099				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.34094				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				100.25309	0.00000	100.57241				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				100.25309	0.00000	100.71433				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.59735				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.43246				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVZ135 On 11/05/2023 Spot Bond			8.40000	8.40000	8.40000	8.40000				0.00	0	
Total IVZ135 SPOT										0.00	0	
Total For IVZ135										0.00	0	
IVZ136 On 16/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.83916				0.00	0	
Total IVZ136 SPOT										0.00	0	
Total For IVZ136										0.00	0	
IVZ137 On 18/05/2023 Spot Bond			8.40000	8.40000	8.40000	99.79330				0.00	0	
Total IVZ137 SPOT										0.00	0	
Total For IVZ137										0.00	0	
IVZ138 On 01/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.47347				0.00	0	
Total IVZ138 SPOT										0.00	0	
Total For IVZ138										0.00	0	
IVZ140 On 08/06/2023 Spot Bond			8.40000	8.40000	8.40000	99.31432				0.00	0	
Total IVZ140 SPOT										0.00	0	
Total For IVZ140										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM002 On 05/07/2023 Spot Bond					0.00000	101.52238				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.76899				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	100.42406				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	100.63334				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	101.42405				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	100.37384				0.00	0	
Total KAP019 SPOT										0.00	0	

Contract 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 KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.45609				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	102.36368				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	99.85221				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.81308				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.84827				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	101.02281				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	101.06078				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP02 On 28/09/2027 Spot Bond					0.00000	101.08641				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP02 On 18/11/2025 Spot Bond					0.00000	99.85274				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP02 On 18/11/2027 Spot Bond					0.00000	99.85063				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.85000	113.45900	9.85000	113.37011				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.59424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.66777				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.96622				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.56915				0.00	200,000,000	100,000,000
Total LGL12 SPOT										0.00	200,000,000	100,000,000
Total For LGL12										0.00	200,000,000	100,000,000
LHC01 On 19/07/2025 Spot Bond					0.00000	101.28502				0.00	0	2,000,000,000
Total LHC01 SPOT										0.00	0	2,000,000,000
Total For LHC01										0.00	0	2,000,000,000
LHC02 On 19/07/2027 Spot Bond					0.00000	101.43376				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	99.74012				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	99.73478				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	99.72944				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.87681				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	102.02817				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.62500	14.62500	14.62500	100.57059				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF06: On 17/11/2023 Spot Bond					0.00000	99.88309				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07: On 28/05/2024 Spot Bond					0.00000	102.00872				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07: On 17/09/2024 Spot Bond					0.00000	101.41952				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.76164				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	101.14260				0.00	0	2,500,000,00
Total MBF073 SPOT										0.00	0	2,500,000,00
Total For MBF073										0.00	0	2,500,000,00
MBP04: On 27/07/2023 Spot Bond					0.00000	100.34962				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.18079				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.94972				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.30211				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	101.11937				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.10000	9.10000	9.10000	107.14092				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	101.18446				0.00	0	
Total MMIG06 SPOT										0.00	0	

Contract 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 MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	102.00073			0.00	0	
Total MMIG07 SPOT									0.00	0	
Total For MMIG07									0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	102.42931			0.00	0	
Total MML01 SPOT									0.00	0	
Total For MML01									0.00	0	
MML02 On 10/12/2026 Spot Bond			9.77000	102.54936	9.77000	102.46877			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.95583			0.00	0	
Total MML03 SPOT									0.00	0	
Total For MML03									0.00	0	
MML04 On 15/03/2028 Spot Bond			10.00000	93.33177	10.00000	93.18833			0.00	0	
Total MML04 SPOT									0.00	0	
Total For MML04									0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.38506			0.00	500,000,000	500,000,000
Total MML05 SPOT									0.00	500,000,000	500,000,000
Total For MML05									0.00	500,000,000	500,000,000
MML06 On 25/05/2029 Spot Bond			10.48000	97.66906	10.48000	102.57309			0.00	0	
Total MML06 SPOT									0.00	0	
Total For MML06									0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	102.24357			0.00	0	
Total MTN10 SPOT									0.00	0	
Total For MTN10									0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	101.73752			0.00	0	
Total MTN12 SPOT									0.00	0	
Total For MTN12									0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.19951			0.00	0	
Total MTN13 SPOT									0.00	0	
Total For MTN13									0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.53039			0.00	0	
Total MTN15 SPOT									0.00	0	
Total For MTN15									0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.46401			0.00	5,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN17 SPOT										0.00	5,000,000,000	5,000,000,000
Total For MTN17										0.00	5,000,000,000	5,000,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	102.80145				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.38870				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.65544				0.00	3,868,000,000	1,934,000,000
Total MTN20 SPOT										0.00	3,868,000,000	1,934,000,000
Total For MTN20										0.00	3,868,000,000	1,934,000,000
MTN21 On 29/06/2023 Spot Bond					0.00000	101.42890				0.00	0	
Total MTN21 SPOT										0.00	0	
Total For MTN21										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	100.55753				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.69500	99.07470	9.69500	98.99700				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	103.48764				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.71281				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.87781				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	103.40959				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.96725				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN29 On 15/03/2027 Spot Bond					0.00000	102.24419				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	103.06054				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.84432				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	102.35430				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	102.35652				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	100.46581				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	99.92189				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	99.72930				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	99.87783				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR(On 22/11/2024 Spot Bond					0.00000	99.73185				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	99.73197				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	99.74021				0.00	0	
Total MWAR09 SPOT										0.00	0	

Contract 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 MWAR09										0.00	0	
MWAR On 22/11/2023 Spot Bond					0.00000	99.75663				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.45758				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.63692				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.80170				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.50000	102.94017	9.50000	102.86145				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.61000	102.69052	10.61000	102.60257				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.55283				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.35510				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.46737				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.35276				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.38832				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.04000	102.03371	9.04000	101.96019				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16/On 12/02/2025 Spot Bond			9.25000	102.67242	9.25000	102.59551				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17/On 22/04/2026 Spot Bond			9.38000	102.04718	9.38000	101.97053				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/On 01/06/2026 Spot Bond			9.47500	106.98144	9.47500	106.89985		83,948,500,000,000.00		8,860,000,000	4,530,000,00	
Total NBK20A SPOT								13,948,500,000,000.00		8,860,000,000	4,530,000,00	
Total For NBK20A								13,948,500,000,000.00		8,860,000,000	4,530,000,00	
NBK21/On 21/07/2027 Spot Bond			9.57500	106.88743	9.57500	106.80462				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/On 19/11/2025 Spot Bond			8.22800	105.35768	8.22800	110.62148				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/On 19/11/2027 Spot Bond			9.27000	105.90854	9.27000	111.28697				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25/On 12/02/2025 Spot Bond					0.00000	101.37873				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	98.64865	100.00000	99.45504				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26/On 22/04/2026 Spot Bond					0.00000	102.78879				0.00	100,000,000	50,000,00
Total NBK26B SPOT										0.00	100,000,000	50,000,00
Total For NBK26B										0.00	100,000,000	50,000,00
NBK27/On 10/05/2026 Spot Bond			9.19500	105.15436	9.19500	105.07733				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			8.26000	103.16072	8.26000	103.09195				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK29/ On 31/07/2026 Spot Bond			9.34000	106.14410	9.34000	106.06383				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.07000	102.58597	9.07000	102.51058				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			8.84000	100.37770	8.84000	100.30783				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.63236				0.00	360,000,000	180,000,000
Total NBK36B SPOT										0.00	360,000,000	180,000,000
Total For NBK36B										0.00	360,000,000	180,000,000
NBK4 On 28/10/2024 Spot Bond					0.00000	84.57894				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.71850				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.79409				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	100.42704				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	101.96753				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	100.24603				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	100.49667				0.00	0	
Total NBK50B SPOT										0.00	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 NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.33715				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.44641				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	103.17254				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.66441				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.44737				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.97170				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	102.19517				0.00	1,300,000,000	1,300,000,000
Total NBKB60 SPOT										0.00	1,300,000,000	1,300,000,000
Total For NBKB60										0.00	1,300,000,000	1,300,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.73809				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.79324				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.81149				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	101.08054				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.88122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.94319				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.95847				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.22516				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			10.59500	101.64457	10.59500	101.55905				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.33558				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.25000	101.75890	10.25000	101.67602				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.34276				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.35409				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.36845				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.80307				0.00	0	
Total NDAL02 SPOT										0.00	0	

Contract 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 NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.80307				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	102.06303				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	100.75832				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.51934				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.60602				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	105.07276				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.18422				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.15752				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	102.11255				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT1: On 20/10/2023 Spot Bond					0.00000	101.79630				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10: On 25/03/2024 Spot Bond					0.00000	103.14454				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10: On 15/01/2025 Spot Bond					0.00000	104.23647				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT104 On 22/05/2025 Spot Bond					0.00000	104.59859				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT105 On 05/08/2025 Spot Bond					0.00000	103.41492				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT106 On 19/11/2025 Spot Bond					0.00000	106.96002				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT107 On 08/09/2026 Spot Bond					0.00000	105.31743				0.00	4,600,000,000	2,300,000,000
Total NGT108 SPOT										0.00	4,600,000,000	2,300,000,000
Total For NGT108										0.00	4,600,000,000	2,300,000,000
NGT108 On 04/11/2026 Spot Bond					0.00000	100.25795				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT109 On 27/12/2026 Spot Bond					0.00000	102.88222				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT110 On 23/04/2027 Spot Bond					0.00000	101.48297				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT111 On 10/12/2027 Spot Bond					0.00000	101.80682				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT112 On 16/06/2026 Spot Bond					0.00000	103.72646				0.00	0	290,000,000
Total NGT1G SPOT										0.00	0	290,000,000
Total For NGT1G										0.00	0	290,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.73701				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM015 On 11/05/2025 Spot Bond					0.00000	104.51802				0.00	388,000,000	18,504,000,000
Total NHM016 SPOT										0.00	388,000,000	18,504,000,000
Total For NHM016										0.00	388,000,000	18,504,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM01 On 25/05/2023 Spot Bond					0.00000	102.35357				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	104.83961				0.00	0	7,000,000.00
Total NHM019 SPOT										0.00	0	7,000,000.00
Total For NHM019										0.00	0	7,000,000.00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.62370				0.00	0	1,500,000.00
Total NHM020 SPOT										0.00	0	1,500,000.00
Total For NHM020										0.00	0	1,500,000.00
NHM02 On 26/11/2026 Spot Bond					0.00000	104.39047				0.00	0	3,720,000.00
Total NHM021 SPOT										0.00	0	3,720,000.00
Total For NHM021										0.00	0	3,720,000.00
NHM02 On 23/09/2027 Spot Bond					0.00000	101.50155				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.62832				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.63000	5.63000	5.63000	231.18593				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.43000	4.43000	4.43000	217.94339				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.08500	4.08500	4.08500	166.86653				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			4.88000	4.88000	4.88000	116.79508				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			5.46000	5.46000	5.46000	117.57678				0.00	0	
Total NI38 SPOT										0.00	0	

Contract 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 NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	166.57654				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	278.62295	3.45000	278.34372				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			3.99000	3.99000	3.99000	167.12947				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.07500	4.07500	4.07500	221.45061				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.22000	220.24430	4.22000	220.01031				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.36000	92.96855	5.36000	118.95129				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.82297				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	147.58459				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.40623				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	99.78993				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.97837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.56979				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	98.52330				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	100.04911				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	99.73724				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	100.21878				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	99.91380				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.81220				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	95.77881				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.72826				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.73655				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN06 On 12/03/2026 Spot Bond					0.00000	101.55457				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.83557				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.42214				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.63508				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.28833				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.37012				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.47887				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.37012				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	97.86977				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.20454				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	101.36983				0.00	0	
Total NN163 SPOT										0.00	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 NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.30827				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.63000	10.63000	10.63000	99.97830				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.11500	10.11500	10.11500	103.64981				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.14000	10.14000	10.14000	102.48174				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	99.75066				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NNF012 On 12/06/2025 Spot Bond					0.00000	106.25057				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF013 On 24/06/2025 Spot Bond					0.00000	147.57000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF014 On 24/06/2025 Spot Bond					0.00000	136.38000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF015 On 15/07/2025 Spot Bond					0.00000	150.32000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF016 On 07/07/2025 Spot Bond					0.00000	148.01000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF017 On 21/09/2023 Spot Bond					0.00000	144.73276				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF021 On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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 30/05/2023 Spot Bond					0.00000	101.67112				0.00	0	
Total NNF091 SPOT										0.00	0	
Total For NNF091										0.00	0	
NNF09 On 17/08/2023 Spot Bond					0.00000	99.88514				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	101.65519				0.00	0	
Total NNF093 SPOT										0.00	0	
Total For NNF093										0.00	0	
NNF09 On 30/05/2023 Spot Bond					0.00000	101.66614				0.00	0	
Total NNF094 SPOT										0.00	0	
Total For NNF094										0.00	0	
NNF09 On 13/06/2023 Spot Bond					0.00000	101.29707				0.00	0	
Total NNF095 SPOT										0.00	0	
Total For NNF095										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF09(On 20/06/2023 Spot Bond					0.00000	101.26843				0.00	0	
Total NNF096 SPOT										0.00	0	
Total For NNF096										0.00	0	
NNF09(On 20/06/2023 Spot Bond					0.00000	101.26843				0.00	0	
Total NNF097 SPOT										0.00	0	
Total For NNF097										0.00	0	
NNF09(On 27/06/2023 Spot Bond					0.00000	101.02070				0.00	0	
Total NNF098 SPOT										0.00	0	
Total For NNF098										0.00	0	
NNF09(On 29/03/2028 Spot Bond					0.00000	101.14163				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10(On 30/03/2028 Spot Bond					0.00000	101.11474				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10(On 03/07/2023 Spot Bond					0.00000	100.92490				0.00	0	
Total NNF101 SPOT										0.00	0	
Total For NNF101										0.00	0	
NNF10(On 21/04/2028 Spot Bond					0.00000	100.59905				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10(On 04/05/2028 Spot Bond					0.00000	100.23452				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1(On 22/05/2052 Spot Bond					0.00000	125.25049				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2(On 22/05/2052 Spot Bond					0.00000	89.73082				0.00	201,939,200	
Total NQ1A24 SPOT										0.00	201,939,200	
Total For NQ1A24										0.00	201,939,200	
NQ1A2(On 22/05/2054 Spot Bond					0.00000	102.15934				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2(On 22/05/2023 Spot Bond					0.00000	102.00332				0.00	0	
Total NQ1A27 SPOT										0.00	0	

Contract 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 NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	102.05672				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	102.07828				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	110.27392				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	102.08968				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	102.20763				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.12140				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	112.04522				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.85186				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/05/2023 Spot Bond			4.07500	216.02733	4.07500	215.79956			187,450,000,000.00		46,000,000	23,000,000
Total NRA023 SPOT									187,450,000,000.00		46,000,000	23,000,000
Total For NRA023									187,450,000,000.00		46,000,000	23,000,000
NRA02 On 30/11/2028 Spot Bond			11.36000	109.16136	11.36000	109.06200			0.00		0	420,000,000
Total NRA028 SPOT									0.00		0	420,000,000
Total For NRA028									0.00		0	420,000,000
NRA02 On 30/11/2028 Spot Bond			100.00000	18.71051	100.00000	18.58588			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	101.99824				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	101.45704				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.95985				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.36537				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.25083				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.62727				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.11749				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	100.77886				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	100.65298				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	99.92550				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.31818				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.52000	105.75031	8.52000	105.67841				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
OML10 On 14/09/2025 Spot Bond			9.00000	106.72953	9.00000	106.65296				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	102.03577				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.74679				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.17509				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.77673				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.36261				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
PARS01 On 13/12/2025 Spot Bond					0.00000	102.00669				0.00	400,000,000	200,000,00
Total PARS01 SPOT										0.00	400,000,000	200,000,00
Total For PARS01										0.00	400,000,000	200,000,00
PARS02 On 13/12/2027 Spot Bond					0.00000	102.23033				0.00	500,000,000	500,000,00
Total PARS02 SPOT										0.00	500,000,000	500,000,00
Total For PARS02										0.00	500,000,000	500,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.45587				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.56160				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	101.18573				0.00	9,000,000,000	
Total PEP04 SPOT										0.00	9,000,000,000	
Total For PEP04										0.00	9,000,000,000	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.63749				0.00	200,000,000	100,000,00
Total PEP05 SPOT										0.00	200,000,000	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
Total For PEP05										0.00	200,000,000	100,000,000
PEP06 On 06/03/2028 Spot Bond					0.00000	101.59124				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.85170				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.89856				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.84881				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.87876				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.11000	108.35156	8.85000	109.08184			880,875,121,971,000.00	3,280,008,246,100	3,231,554,831,500	
Total R186 SPOT									10,875,121,971,000.00	280,008,246,100	231,554,831,500	
Total For R186									10,875,121,971,000.00	280,008,246,100	231,554,831,500	
R197 On 07/12/2023 Spot Bond			2.65500	337.06863	2.42500	337.17978			319,178,259,000,000.00	120,217,800,000	517,451,900,000	
Total R197 SPOT									19,178,259,000,000.00	120,217,800,000	517,451,900,000	
Total For R197									19,178,259,000,000.00	120,217,800,000	517,451,900,000	
R202 On 07/12/2033 Spot Bond			4.69000	250.52198	4.63000	251.52520			64,571,920,000,000.00	13,768,000,000	49,826,255,600	
Total R202 SPOT									14,571,920,000,000.00	13,768,000,000	49,826,255,600	
Total For R202									14,571,920,000,000.00	13,768,000,000	49,826,255,600	
R2030 On 31/01/2030 Spot Bond			10.50500	90.42062	10.30000	91.24637			356,021,106,006,500.00	2,128,131,471,300	2,098,146,800,400	
Total R2030 SPOT									16,021,106,006,500.00	128,131,471,300	128,131,471,300	
Total For R2030									16,021,106,006,500.00	128,131,471,300	128,131,471,300	
R2032 On 31/03/2032 Spot Bond			11.20500	84.64060	11.01500	85.50690			333,726,150,929,000.00	1,993,192,873,800	2,456,566,241,700	
Total R2032 SPOT									13,726,150,929,000.00	993,192,873,800	456,566,241,700	
Total For R2032									13,726,150,929,000.00	993,192,873,800	456,566,241,700	
R2035 On 28/02/2035 Spot Bond			11.76000	83.64450	11.61500	84.36433			015,068,482,968,000.00	1,786,995,619,300	1,967,859,193,700	
Total R2035 SPOT									15,068,482,968,000.00	786,995,619,300	967,859,193,700	
Total For R2035									15,068,482,968,000.00	786,995,619,300	967,859,193,700	
R2037 On 31/01/2037 Spot Bond			12.05500	78.84494	11.91500	79.53626			534,484,544,861,500.00	1,869,306,059,300	1,494,486,200,000	

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 R2037 SPOT									14,484,544,861,500.00	869,306,059,300	494,486,200,000
Total For R2037									14,484,544,861,500.00	869,306,059,300	494,486,200,000
R2040 On 31/01/2040 Spot Bond			12.26500	79.57340	12.15000	80.15967			279,103,157,281,500.00	1,082,682,687,100	1,740,139,074,400
Total R2040 SPOT									9,103,157,281,500.00	082,682,687,100	740,139,074,400
Total For R2040									9,103,157,281,500.00	082,682,687,100	740,139,074,400
R2044 On 31/01/2044 Spot Bond			12.32000	75.94019	12.23000	76.38633			627,509,867,664,000.00	1,106,129,047,700	2,665,703,248,600
Total R2044 SPOT									7,509,867,664,000.00	106,129,047,700	565,703,248,600
Total For R2044									7,509,867,664,000.00	106,129,047,700	565,703,248,600
R2048 On 28/02/2048 Spot Bond			12.26500	74.61478	12.17000	75.10341			949,200,445,742,000.00	2,849,506,762,800	5,568,388,270,000
Total R2048 SPOT									19,200,445,742,000.00	849,506,762,800	568,388,270,000
Total For R2048									19,200,445,742,000.00	849,506,762,800	568,388,270,000
R2053 On 31/03/2053 Spot Bond			12.14000	97.28094	12.14000	97.18701			666,260,527,434,000.00	219,626,073,100	168,499,500,000
Total R2053 SPOT									6,260,527,434,000.00	219,626,073,100	168,499,500,000
Total For R2053									6,260,527,434,000.00	219,626,073,100	168,499,500,000
R209 On 31/03/2036 Spot Bond			11.80000	64.46380	11.66000	65.07623			494,860,433,260,000.00	380,920,375,700	792,282,816,500
Total R209 SPOT									14,860,433,260,000.00	380,920,375,700	792,282,816,500
Total For R209									14,860,433,260,000.00	380,920,375,700	792,282,816,500
R210 On 31/03/2028 Spot Bond			3.78000	224.64523	3.72000	225.02286			22,506,120,000,000.00	5,954,000,000	196,876,325,400
Total R210 SPOT									22,506,120,000,000.00	5,954,000,000	196,876,325,400
Total For R210									22,506,120,000,000.00	5,954,000,000	196,876,325,400
R213 On 28/02/2031 Spot Bond			10.95500	81.04409	10.76000	81.84916			995,882,229,230,500.00	364,754,197,100	264,165,858,200
Total R213 SPOT									15,882,229,230,500.00	364,754,197,100	264,165,858,200
Total For R213									15,882,229,230,500.00	364,754,197,100	264,165,858,200
R214 On 28/02/2041 Spot Bond			12.16000	60.47036	12.05000	60.94565			467,081,088,000,000.00	285,121,800,000	558,245,700,000
Total R214 SPOT									7,081,088,000,000.00	285,121,800,000	558,245,700,000
Total For R214									7,081,088,000,000.00	285,121,800,000	558,245,700,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	102.04792			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.34230			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.59929			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB2' On 22/03/2024 Spot Bond					0.00000	101.59319				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.62901				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2' On 22/08/2024 Spot Bond					0.00000	100.11632				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2' On 28/11/2024 Spot Bond					0.00000	102.14367				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2' On 26/07/2024 Spot Bond					0.00000	101.11130				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.49744				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.03294				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.28738				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.32876				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.56734				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.58126				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	100.16036				0.00	0	
Total RED131 SPOT										0.00	0	

Contract 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 RED131										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	102.30915				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17: On 14/11/2025 Spot Bond					0.00000	99.99867				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	99.81198				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.36654				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50: On 05/12/2023 Spot Bond					0.00000	102.25707				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.10289				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	100.98718				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	101.07699				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49: On 03/08/2023 Spot Bond					0.00000	100.32738				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50: On 22/10/2023 Spot Bond					0.00000	100.71215				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52: On 07/05/2024 Spot Bond					0.00000	100.48111				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53: On 20/09/2025 Spot Bond					0.00000	101.33091				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.76447				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.59901				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.41987				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	99.92416				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	101.38212				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.27355				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.26924				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.32814				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.31378				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.39275				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.37840				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.55056				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.53622				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	103.20159				0.00	5,000,000,000	13,000,000,000
Total RN2027 SPOT										0.00	5,000,000,000	13,000,000,000
Total For RN2027										0.00	5,000,000,000	13,000,000,000
RN2030 On 17/09/2030 Spot Bond					0.00000	100.62162				0.00	1,500,000,000	1,500,000,000
Total RN2030 SPOT										0.00	1,500,000,000	1,500,000,000
Total For RN2030										0.00	1,500,000,000	1,500,000,000
RW23 On 10/12/2023 Spot Bond			9.78000	103.91514	9.78000	103.83339				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.85500	97.94093	11.85500	97.84801				0.00	0	2,000,000
Total RW28 SPOT										0.00	0	2,000,000
Total For RW28										0.00	0	2,000,000
RW31 On 30/06/2031 Spot Bond			12.07000	96.91489	12.07000	96.82133				0.00	0	521,000,000
Total RW31 SPOT										0.00	0	521,000,000
Total For RW31										0.00	0	521,000,000
RWL26 On 30/06/2026 Spot Bond					0.00000	101.63984				0.00	31,200,000,000	
Total RWL26 SPOT										0.00	31,200,000,000	
Total For RWL26										0.00	31,200,000,000	
RWL28 On 30/06/2028 Spot Bond			10.98000	98.70261	10.98000	98.61569				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	100.41745				0.00	0	
Total SBN02 SPOT										0.00	0	

Contract 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 SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.70274			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.58000	101.20084	9.58000	101.12239			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	102.25234			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.30000	102.92378	9.30000	102.84627			0.00	0	1,000,000,00
Total SBS27 SPOT									0.00	0	1,000,000,00
Total For SBS27									0.00	0	1,000,000,00
SBS3 On 25/05/2026 Spot Bond			9.59000	96.19990	9.59000	100.21148			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.85000	103.91041	9.85000	103.82810			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.57000	102.19362	9.57000	102.11577			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.52000	101.97292	9.52000	101.89435			0.00	0	
Total SBS38 SPOT									0.00	0	
Total For SBS38									0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.66000	98.34144	10.66000	98.25683		106,600,000,000,000.00	10,000,000,000	15,000,000,00	
Total SBS39 SPOT								16,600,000,000,000.00	10,000,000,000	15,000,000,00	
Total For SBS39								16,600,000,000,000.00	10,000,000,000	15,000,000,00	
SBS42 On 12/11/2025 Spot Bond			9.53500	102.48528	9.53500	102.40749			0.00	0	
Total SBS42 SPOT									0.00	0	
Total For SBS42									0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.94500	103.19510	9.94500	103.11348			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.41500	9.41500	9.41500	102.94493			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.54118				0.00	15,000,000,000	10,000,000,000
Total SBS52 SPOT										0.00	15,000,000,000	10,000,000,000
Total For SBS52										0.00	15,000,000,000	10,000,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.65634				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.36248				0.00	0	230,000,000
Total SBS57 SPOT										0.00	0	230,000,000
Total For SBS57										0.00	0	230,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.87137				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	100.60137				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	101.00920				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.07754				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	100.40433				0.00	0	100,000,000
Total SBS65 SPOT										0.00	0	100,000,000
Total For SBS65										0.00	0	100,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.88427				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	100.13903				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.76963				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS70 On 02/02/2025 Spot Bond					0.00000	100.64462				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.37771				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	99.73491				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.70260				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.06507				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	101.93737				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.95134				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.68822				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.32939				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			9.96500	9.96500	9.96500	99.43432				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.32500	335.84711	3.32500	335.51393				0.00	0	4,000,00
Total SBSI11 SPOT										0.00	0	4,000,00
Total For SBSI11										0.00	0	4,000,00
SBSI14 On 07/12/2033 Spot Bond			5.38000	5.38000	5.38000	236.07949			5,380,000,000.00		1,000,000	1,000,00
Total SBSI14 SPOT									5,380,000,000.00		1,000,000	1,000,00

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 SBSI14										5,380,000,000.00	1,000,000	1,000,00
SBSS0 On 19/08/2024 Spot Bond					0.00000	99.77560				0.00	0	4,000,000,00
Total SBSS01 SPOT										0.00	0	4,000,000,00
Total For SBSS01										0.00	0	4,000,000,00
SBSS0: On 19/08/2026 Spot Bond					0.00000	99.15080				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	103.50732				0.00	0	1,000,00
Total SBT103 SPOT										0.00	0	1,000,00
Total For SBT103										0.00	0	1,000,00
SBT10: On 30/09/2025 Spot Bond					0.00000	105.49375				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10: On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				10,600,000,000.00	106,000,000	106,000,00
Total SBT105 SPOT										10,600,000,000.00	106,000,000	106,000,00
Total For SBT105										10,600,000,000.00	106,000,000	106,000,00
SBT10: On 31/12/2026 Spot Bond					0.00000	104.53770				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT10: On 08/04/2027 Spot Bond					0.00000	103.47072				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT10: On 13/07/2027 Spot Bond					0.00000	103.33218				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT10: On 31/12/2027 Spot Bond					0.00000	101.56620				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT20: On 03/12/2023 Spot Bond					0.00000	102.40773				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT20: On 03/12/2023 Spot Bond			9.73500	104.98996	9.73500	104.90774				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT20: On 16/04/2024 Spot Bond					0.00000	100.66942				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	101.24997				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	105.42395				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	104.21799				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	102.36978				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	100.59526				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	100.34491				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.80000	96.45583	9.80000	96.37938				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	100.09464				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	99.92216				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	99.92293				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	99.92034				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRB6 On 15/11/2023 Spot Bond					0.00000	99.91894				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	99.91972				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	99.92130				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	99.91869				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	99.91732				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	99.91769				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	99.91803				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	99.91540				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.86587				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	100.36095				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.93519				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.99286				0.00	0	
Total SOL01 SPOT										0.00	0	

Contract 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 SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.30231				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.39021				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.88437				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.91057				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.88655				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.91699				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	101.61845				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	102.00614				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.75024				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	101.10788				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01 On 01/12/2023 Spot Bond					0.00000	102.25025				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01 On 12/07/2025 Spot Bond					0.00000	100.95963				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	101.03787				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	100.74665				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.97003				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	99.93120				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.71241				0.00	0	800,000,00
Total SSA08 SPOT										0.00	0	800,000,00
Total For SSA08										0.00	0	800,000,00
SSN01: On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	164.82321				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			8.82500	109.23784	8.82500	109.16012				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.25000	84.26601	10.25000	84.19738				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.97518				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.24843				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.28000	101.01925	9.28000	100.94510				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN04: On 31/01/2038 Spot Bond			5.41000	118.39930	5.41000	118.26165				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.09585				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.16321				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.31301				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			3.45500	3.45500	3.45500	335.27464				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			4.23500	4.23500	4.23500	166.45248				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.61000	5.61000	5.61000	115.55036				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			4.83000	4.83000	4.83000	117.11224				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			4.90000	4.90000	4.90000	213.39780				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.85779				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	101.83588				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.46575				0.00	0	
Total SSN073 SPOT										0.00	0	

Contract 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 SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.44369				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.88025				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	101.56924				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07: On 19/06/2023 Spot Bond					0.00000	101.33273				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	100.78656				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.91166				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.57887				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.18655				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.50500	5.50500	5.50500	233.61727				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	100.47377				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.81701				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 07/06/2023 Spot Bond					0.00000	101.69022				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN099 On 31/01/2030 Spot Bond			10.96500	88.43879	10.96500	88.36059				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	101.44218				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			4.88000	213.82749	4.88000	213.58901				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.58000	232.42757	5.58000	232.15479				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.45057				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/06/2023 Spot Bond					0.00000	101.39356				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	101.61973				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN121 On 27/10/2023 Spot Bond					0.00000	97.88671				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN139 On 03/11/2023 Spot Bond					0.00000	97.67228				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN140 On 09/11/2023 Spot Bond					0.00000	97.87840				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN15(On 21/02/2024 Spot Bond			7.57000	7.57000	7.57000	101.45685				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN16(On 08/06/2023 Spot Bond					0.00000	101.48081				0.00	0	
Total SSN161 SPOT										0.00	0	
Total For SSN161										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	99.43558				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	103.65435				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.72230	112.49818	4.72230	112.37412				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			4.73237	47.18082	4.73237	114.46979				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	101.24422				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	101.42979				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	101.85448				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN18(On 17/05/2023 Spot Bond					0.00000	99.88585				0.00	0	
Total SSN185 SPOT										0.00	0	
Total For SSN185										0.00	0	
SSN18(On 22/05/2023 Spot Bond					0.00000	101.79914				0.00	0	
Total SSN186 SPOT										0.00	0	
Total For SSN186										0.00	0	
SSN18(On 22/05/2023 Spot Bond					0.00000	101.79914				0.00	0	
Total SSN187 SPOT										0.00	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 SSN187										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.77422				0.00	0	
Total SSN188 SPOT										0.00	0	
Total For SSN188										0.00	0	
SSN18: On 23/05/2023 Spot Bond					0.00000	101.77422				0.00	0	
Total SSN189 SPOT										0.00	0	
Total For SSN189										0.00	0	
SSN19: On 30/05/2023 Spot Bond					0.00000	101.65120				0.00	0	
Total SSN190 SPOT										0.00	0	
Total For SSN190										0.00	0	
SSN19: On 14/06/2023 Spot Bond					0.00000	101.31379				0.00	0	
Total SSN191 SPOT										0.00	0	
Total For SSN191										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.30183				0.00	0	
Total SSN192 SPOT										0.00	0	
Total For SSN192										0.00	0	
SSN19: On 15/06/2023 Spot Bond					0.00000	101.30183				0.00	0	
Total SSN193 SPOT										0.00	0	
Total For SSN193										0.00	0	
SSN19: On 20/06/2023 Spot Bond					0.00000	101.18456				0.00	0	
Total SSN194 SPOT										0.00	0	
Total For SSN194										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.17013				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/05/2023 Spot Bond			4.70000	4.70000	4.70000	99.93566				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.21924				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	102.67233				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	103.18028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST202 On 03/03/2028 Spot Bond					0.00000	101.78598				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.76214				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	101.54690				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.34000	100.37752	9.34000	100.30244				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.96065				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.94303				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.89397				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.97103				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.94096				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.67713				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.94096				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.47000	100.99668	7.47000	100.93532				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			7.98000	101.11626	7.98000	101.05070				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.84103				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.90841				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.95195				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.94102				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.55000	101.79527	9.55000	101.71660				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	99.86593				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	99.90964				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	100.97319				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.78045				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.00388				0.00	0	
Total TFS157 SPOT										0.00	0	

Contract 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 TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.49824				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	102.08078				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS16€ On 22/10/2024 Spot Bond					0.00000	100.74403				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.55056				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.66483				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.93738				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	101.01673				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.56464				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.67987				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	99.79717				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS17€ On 22/02/2027 Spot Bond					0.00000	99.85330				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS17€ On 30/01/2026 Spot Bond					0.00000	100.24586				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	100.40255				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.36296				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	101.39064				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	101.94121				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			8.75000	101.61766	8.75000	101.54556				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.95214				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.94558				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.02000	100.99652	6.02000	100.94689				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.99368				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	102.19089				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	102.19089				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	102.07674				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.06144				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.16635				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.13794				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.53124				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.71690				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.60769				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.03924				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	102.00648				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.99556				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.11786				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.06763				0.00	0	
Total TH17C2 SPOT										0.00	0	

Contract 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 TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.06108				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.51954				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.43879				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.38858				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.81657				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.99564				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.81191				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.14855				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.10486				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.36693				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.32326				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.81883				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH1801 SPOT										0.00	0	
Total For TH1801										0.00	0	
TH180:On 21/11/2023 Spot Bond					0.00000	101.81661				0.00	0	
Total TH1802 SPOT										0.00	0	
Total For TH1802										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.41000	102.03841	9.41000	101.96195				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	103.35339				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.32000	100.45218	9.32000	100.37720				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	101.84282				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	102.02976				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.17950				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.38647				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.63461				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.88000	100.63303	9.88000	100.55506				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	71.24259	100.00000	70.84898				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			10.00000	101.21025	10.00000	101.12844				62,000,000,000.00	6,200,000	1,666,200,000
Total TN25 SPOT										62,000,000,000.00	6,200,000	1,666,200,000
Total For TN25										62,000,000,000.00	6,200,000	1,666,200,000
TN25/R On 19/08/2025 Spot Bond			100.00000	25.91001	100.00000	25.73647				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.37000	91.51103	11.37000	91.42766				0.00	0	22,598,000,000
Total TN27 SPOT										0.00	0	22,598,000,000
Total For TN27										0.00	0	22,598,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.29458	100.00000	11.21934				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.23000	98.69420	11.23000	98.60487				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.86000	94.42947	11.86000	94.34033				0.00	0	1,400,000,000
Total TN30 SPOT										0.00	0	1,400,000,000
Total For TN30										0.00	0	1,400,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	114.78017	8.00000	114.70640				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.82200	94.54205	12.82200	94.44472				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.22000	84.36031	13.22000	84.27184				0.00	0	627,000,000
Total TN40 SPOT										0.00	0	627,000,000
Total For TN40										0.00	0	627,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.03526	10.75000	100.94858				0.00	0	
Total TN40/R214 SPOT										0.00	0	
Total For TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	100.04478				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	100.11873				0.00	0	
Total TNF27 SPOT										0.00	0	

Contract 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 TNF27									0.00	0	
TNI33 On 28/02/2033 Spot Bond			5.93000	104.64652	5.93000	103.94301			0.00	0	
Total TNI33 SPOT									0.00	0	
Total For TNI33									0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.40328			0.00	0	
Total TR5A11 SPOT									0.00	0	
Total For TR5A11									0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.26074			0.00	0	
Total TR5A12 SPOT									0.00	0	
Total For TR5A12									0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.27639			0.00	0	
Total TR5A21 SPOT									0.00	0	
Total For TR5A21									0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.29794			0.00	0	
Total TR5A22 SPOT									0.00	0	
Total For TR5A22									0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.87000	102.33781	7.87000	102.27272			0.00	0	
Total TR5A31 SPOT									0.00	0	
Total For TR5A31									0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.77370			0.00	0	100,00
Total TRA4A3 SPOT									0.00	0	100,00
Total For TRA4A3									0.00	0	100,00
TRA4A4 On 13/04/2024 Spot Bond			9.28000	100.74446	9.28000	100.66958			0.00	0	
Total TRA4A4 SPOT									0.00	0	
Total For TRA4A4									0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.77370			0.00	0	
Total TRA4A7 SPOT									0.00	0	
Total For TRA4A7									0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			8.88000	100.51703	8.88000	100.44547			0.00	0	
Total TRA4A8 SPOT									0.00	0	
Total For TRA4A8									0.00	0	
TRA4B1 On 13/04/2024 Spot Bond					0.00000	99.90224			0.00	0	
Total TRA4B1 SPOT									0.00	0	
Total For TRA4B1									0.00	0	
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.13500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.37834				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond					0.00000	101.33527				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.61497				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond					0.00000	101.61497				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	93.93737				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP264 On 08/03/2024 Spot Bond					0.00000	93.41882				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.62214				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.32562				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.72744				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC43 On 29/05/2023 Spot Bond					0.00000	101.62276				0.00	0	
Total TWC437 SPOT										0.00	0	
Total For TWC437										0.00	0	
TWC43 On 05/06/2023 Spot Bond					0.00000	101.53444				0.00	0	
Total TWC438 SPOT										0.00	0	
Total For TWC438										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC43 On 05/06/2023 Spot Bond					0.00000	100.16468				0.00	0	
Total TWC439 SPOT										0.00	0	
Total For TWC439										0.00	0	
TWC44 On 07/06/2023 Spot Bond					0.00000	101.42784				0.00	0	
Total TWC440 SPOT										0.00	0	
Total For TWC440										0.00	0	
TWC44 On 30/06/2023 Spot Bond					0.00000	100.98268				0.00	0	
Total TWC441 SPOT										0.00	0	
Total For TWC441										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	100.67782				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	100.68185				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	100.35618				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.17000	102.35433	11.17000	102.26368				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.92507				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.86859				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.92386				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	99.91848				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	99.92548				0.00	0	
Total UU1A07 SPOT										0.00	0	

Contract 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 UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	99.91726				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.82500	10.82500	10.82500	98.43618				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	100.16494				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1: On 15/05/2026 Spot Bond					0.00000	100.18100				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	99.91726				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	99.91531				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	100.18814				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	99.90668				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	99.90506				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	99.90750				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	100.20501				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14: On 27/08/2023 Spot Bond					0.00000	101.97429				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.63185				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.74837				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	102.14206				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.84944				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	101.30016				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										2.03e+017	548,698,321,700	314,555,820,50
Total for SPOT :										2.03e+017	548,698,321,700	314,555,820,50
Total Futures										2.03e+017	548,698,342,755	314,557,094,32
Total Options										10 825 585.00	7,500	110,28
Grand Total:										2.03e+017	548,698,350,255	314,557,204,60