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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/08/2023

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/08/2023 Bond Future			12.40112	75.15468	12.32749	75.49054			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.53516	73.02179	12.45834	73.36541			0.00	0	
ES33 On 01/02/2024 Bond Future			12.66987	74.68335	12.58971	75.03484			0.00	0	
ES33 On 02/05/2024 Bond Future			12.80828	72.58455	12.72465	72.94396			0.00	0	
ES33 On 01/08/2024 Bond Future			12.94653	74.26405	12.85923	74.63170			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			12.83580	71.92017	12.78715	72.17576			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			12.96302	69.25054	12.91238	69.51209			0.00	0	
ES42 On 01/02/2024 Bond Future			13.08460	70.82638	13.03199	71.09393			0.00	0	
ES42 On 02/05/2024 Bond Future			13.21387	68.17686	13.15916	68.45042			0.00	0	
ES42 On 01/08/2024 Bond Future			13.34073	69.75370	13.28388	70.03352			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			169.48756	169.48756	169.49759	169.49759			0.00	0	8

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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 Interest
I2025	On	02/11/2023	Bond Future			173.24355	173.24355	173.25447	173.25447			0.00	0	5,56
I2025	On	01/02/2024	Bond Future			175.39853	175.39853	175.40909	175.40909			0.00	0	2'
I2025	On	02/05/2024	Bond Future			179.39497	179.39497	179.40551	179.40551			0.00	0	
I2025	On	01/08/2024	Bond Future			181.71774	181.71774	181.72534	181.72534			0.00	0	
Total I2025 Future												0.00	0	6,55
Total For I2025												0.00	0	6,55
I2029	On	03/08/2023	Bond Future			123.49441	123.49441	123.11533	123.11533			0.00	0	1,07
I2029	On	02/11/2023	Bond Future			124.90191	124.90191	124.51490	124.51490			0.00	0	1,28
I2029	On	01/02/2024	Bond Future			127.74384	127.74384	127.34806	127.34806			0.00	0	7'
I2029	On	02/05/2024	Bond Future			129.29306	129.29306	128.88662	128.88662			0.00	0	
I2029	On	01/08/2024	Bond Future			132.28644	132.28644	131.87040	131.87040			0.00	0	
Total I2029 Future												0.00	0	3,05
Total For I2029												0.00	0	3,05
I2033	On	03/08/2023	Bond Future			118.04165	118.04165	117.94818	117.94818			354,124.95	3	9'
I2033	On	02/11/2023	Bond Future			119.23304	119.23304	119.13800	119.13800			357,699.12	3	2,28
I2033	On	01/02/2024	Bond Future			121.94588	121.94588	121.84884	121.84884			0.00	0	6,14
I2033	On	02/05/2024	Bond Future			123.26793	123.26793	123.16736	123.16736			0.00	0	
I2033	On	01/08/2024	Bond Future			126.12184	126.12184	126.01876	126.01876			0.00	0	
Total I2033 Future												711,824.07	6	9,37
Total For I2033												711,824.07	6	9,37
I2038	On	03/08/2023	Bond Future			127.19944	127.19944	127.20480	127.20480			9,285,559.12	73	6'
I2038	On	02/11/2023	Bond Future			130.01824	130.01824	130.02423	130.02423			18,982,663.04	146	4,60
I2038	On	01/02/2024	Bond Future			130.96634	130.96634	130.97187	130.97187			0.00	0	
I2038	On	02/05/2024	Bond Future			133.95017	133.95017	133.95568	133.95568			0.00	0	
I2038	On	01/08/2024	Bond Future			134.99182	134.99182	134.99391	134.99391			0.00	0	
Total I2038 Future												28,268,222.16	219	5,26
Total For I2038												28,268,222.16	219	5,26
I2046	On	03/08/2023	Bond Future			112.69300	112.69300	112.17636	112.17636			0.00	0	10,13
I2046	On	02/11/2023	Bond Future			113.10172	113.10172	112.57414	112.57414			0.00	0	16,07
I2046	On	01/02/2024	Bond Future			115.67513	115.67513	115.13554	115.13554			0.00	0	
I2046	On	02/05/2024	Bond Future			116.17132	116.17132	115.61704	115.61704			0.00	0	
I2046	On	01/08/2024	Bond Future			118.86049	118.86049	118.29322	118.29322			0.00	0	
Total I2046 Future												0.00	0	26,20
Total For I2046												0.00	0	26,20
I2050	On	03/08/2023	Bond Future			111.90384	111.90384	112.10243	112.10243			0.00	0	9,12
I2050	On	02/11/2023	Bond Future			114.38385	114.38385	114.58711	114.58711			0.00	0	14,0
I2050	On	01/02/2024	Bond Future			114.74681	114.74681	114.95468	114.95468			0.00	0	
I2050	On	02/05/2024	Bond Future			117.36107	117.36107	117.57362	117.57362			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/08/2024	Bond Future			117.78185	117.78185	117.99617	117.99617			0.00	0	
Total I2050 Future												0.00	0	23,13
Total For I2050												0.00	0	23,13
R186	On	03/08/2023	Bond Future			8.99630	105.64292	8.91122	105.89259		4.55	32,538,019.36	308	14,82
R186	On	02/11/2023	Bond Future			9.00435	107.95775	8.91113	108.21332		4.37	35,410,142.00	328	143,14
R186	On	01/02/2024	Bond Future			8.98888	105.07756	8.88626	105.33895		4.24	0.00	0	
R186	On	02/05/2024	Bond Future			8.96880	107.44711	8.85508	107.71424		3.80	0.00	0	
R186	On	01/08/2024	Bond Future			8.92642	104.59932	8.79926	104.87247		3.55	0.00	0	
Total R186 Future												67,948,161.36	636	157,97
R186	On	03/08/2023	Bond Future	9.73	Call			2,372.04000	2.37204	2,122,370	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			0.00000	0.00000	0,000	5.54	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			2,400.59000	2.40059	2,150,920	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			0.00000	0.00000	0,000	5.55	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			2,429.13000	2.42913	2,179,460	5.57	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			0.00000	0.00000	0,000	5.57	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			1,345.98000	1.34598	1,190,340	4.51	0.00	0	1,72
R186	On	02/11/2023	Bond Future	9.15	Put			692.68000	0.69268	792,610	4.51	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,769.37000	1.76937	1,590,580	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			491.88000	0.49188	568,660	4.61	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,789.02000	1.78902	1,609,310	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			484.50000	0.48450	560,360	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,808.57000	1.80857	1,627,940	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			477.03000	0.47703	551,970	4.62	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			4,129.65000	4.12965	3,891,320	5.13	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			88.12000	0.08812	105,360	5.13	0.00	0	1,72
R186	On	01/02/2024	Bond Future	9.50	Put			739.04000	0.73904	822,970	4.64	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			2,308.41000	2.30841	2,130,310	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			732.35000	0.73235	815,640	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			2,326.53000	2.32653	2,147,790	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			725.45000	0.72545	808,100	4.65	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			2,290.07000	2.29007	2,112,610	4.64	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			543.68000	0.54368	471,880	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			2,556.49000	2.55649	2,751,820	3.48	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,813.46000	2.81346	2,626,710	4.31	0.00	0	2,02
R186	On	02/05/2024	Bond Future	9.73	Put			780.58000	0.78058	860,960	4.31	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			529.14000	0.52914	458,730	3.47	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			2,590.19000	2.59019	2,786,910	3.47	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			4,040.39000	4.04039	3,825,910	4.64	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			484.91000	0.48491	537,560	4.64	0.00	0	2,02

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	8.00	Call		536.37000	0.53637	465,270	3.48		0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		2,573.30000	2.57330	2,769,330	3.48		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		1,599.43000	1.59943	1,743,010	3.52		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		1,376.21000	1.37621	1,245,990	3.53		0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		1,590.06000	1.59006	1,732,990	3.53		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		1,351.83000	1.35183	1,222,920	3.52		0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		1,608.84000	1.60884	1,753,080	3.52		0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		1,364.00000	1.36400	1,234,430	3.52		0.00	0	
Total R186 Option												0.00	0	7,46
Total For R186												67,948,161.36	636	165,46
R197	On	03/08/2023	Bond Future			334.65901	334.65901	334.67967	334.67967			0.00	0	
R197	On	02/11/2023	Bond Future			342.07532	342.07532	342.09775	342.09775			0.00	0	
Total R197 Future												0.00	0	4
Total For R197												0.00	0	4
R202	On	03/08/2023	Bond Future			251.82494	251.82494	252.07022	252.07022			0.00	0	5,06
R202	On	02/11/2023	Bond Future			257.40560	257.40560	257.65741	257.65741			0.00	0	4,72
R202	On	01/02/2024	Bond Future			258.30993	258.30993	258.56769	258.56769			0.00	0	46
R202	On	02/05/2024	Bond Future			264.19533	264.19533	264.45835	264.45835			0.00	0	
R202	On	01/08/2024	Bond Future			265.23361	265.23361	265.49663	265.49663			0.00	0	
Total R202 Future												0.00	0	10,26
Total For R202												0.00	0	10,26
R2030	On	03/08/2023	Bond Future			10.30344	89.47459	10.19901	89.92757		8.79	62,721,687.59	701	43,32
R2030	On	02/11/2023	Bond Future			10.37239	91.43517	10.26245	91.89840		9.02	64,096,054.17	701	90,42
R2030	On	01/02/2024	Bond Future			10.43553	89.48792	10.31957	89.96164		9.02	0.00	0	
R2030	On	02/05/2024	Bond Future			10.50820	91.50578	10.38578	91.99007		8.47	0.00	0	
R2030	On	01/08/2024	Bond Future			10.57965	89.59788	10.45004	90.09317		8.23	0.00	0	
Total R2030 Future												126,817,741.76	1,402	133,76
R2030	On	03/08/2023	Bond Future	10.40	Call		914.45000	0.91445	505,630	9.21		0.00	0	1,07
R2030	On	03/08/2023	Bond Future	10.40	Put		45.17000	0.04517	89,330	9.21		0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		1,937.78000	1.93778	1,485,300	9.88		0.00	0	32
R2030	On	03/08/2023	Bond Future	10.65	Put		1.98000	0.00198	2,480	9.88		0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		4,796.87000	4.79687	4,343,890	11.47		0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		0.00000	0.00000	0,000	11.51		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		9,686.20000	9.68620	9,233,220	13.24		0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		0.00000	0.00000	0,000	13.24		0.00	0	1,07
R2030	On	03/08/2023	Bond Future	11.34	Put		0.00000	0.00000	0,000	11.47		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		10,806.08000	10.80608	10,353,100	13.24		0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		0.00000	0.00000	0,000	13.24		0.00	0	32

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
R2030 On 03/08/2023 Bond Future	11.35	Call			4,837.46000	4.83746	4,384,480	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			0.00000	0.00000	0,000	11.49		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			4,878.03000	4.87803	4,425,050	11.51		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			577.89000	0.57789	466,820	8.79		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			3,565.63000	3.56563	3,917,790	8.79		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			982.95000	0.98295	818,330	8.84		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.89	Put			2,574.78000	2.57478	2,873,390	8.84		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			1,289.42000	1.28942	1,091,280	8.92		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			2,107.57000	2.10757	2,372,660	8.92		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,973.99000	1.97399	1,715,820	9.12		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.39	Put			1,436.84000	1.43684	1,641,900	9.12		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			2,566.70000	2.56670	2,268,500	9.30		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Put			1,071.07000	1.07107	1,236,100	9.30		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			3,080.24000	3.08024	2,753,950	9.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			843.49000	0.84349	980,430	9.46		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			3,109.91000	3.10991	2,782,150	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			832.22000	0.83222	967,690	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			3,139.68000	3.13968	2,810,470	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			821.07000	0.82107	955,090	9.47		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			4,077.84000	4.07784	3,709,900	9.75		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			542.71000	0.54271	638,000	9.75		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			5,118.15000	5.11815	4,719,910	10.05		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			348.21000	0.34821	413,200	10.05		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			5,604.18000	5.60418	5,195,180	10.18		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			283.88000	0.28388	338,110	10.18		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			8,104.21000	8.10421	7,661,540	10.85		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			98.48000	0.09848	119,040	10.85		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			3,277.38000	3.27738	3,568,540	8.82		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Put			3,004.15000	3.00415	3,280,280	8.87		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,811.40000	1.81140	1,604,130	8.91		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			2,841.62000	2.84162	3,108,070	8.91		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			1,037.64000	1.03764	896,760	8.74		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			4,176.56000	4.17656	4,509,400	8.74		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,494.97000	1.49497	1,312,410	8.82		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,185.15000	2.18515	2,407,950	9.12		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			4,029.76000	4.02976	3,705,150	9.62		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,294.17000	1.29417	1,443,280	9.62		0.00	0	70
R2030 On 01/02/2024 Bond Future	9.93	Call			1,561.44000	1.56144	1,373,430	8.84		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			3,176.03000	3.17603	3,461,740	8.84		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Call			1,682.33000	1.68233	1,484,740	8.87		0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2030 On 01/02/2024 Bond Future	11.35	Put			949.44000	0.94944	1,064,750	9.93		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			5,081.74000	5.08174	4,722,460	9.94		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			940.99000	0.94099	1,055,430	9.94		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,985.28000	1.98528	1,765,590	8.97		0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			2,642.29000	2.64229	2,896,320	8.97		0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			2,473.25000	2.47325	2,222,330	9.12		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.75	Put			664.07000	0.66407	748,650	10.31		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			6,614.86000	6.61486	6,219,240	10.40		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			606.92000	0.60692	685,020	10.40		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			4,930.83000	4.93083	4,575,940	9.90		0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			983.53000	0.98353	1,102,360	9.90		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	11.35	Call			5,051.55000	5.05155	4,693,140	9.93		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			601.43000	0.60143	678,900	10.41		0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			7,425.32000	7.42532	7,015,390	10.63		0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			484.43000	0.48443	548,220	10.63		0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			5,111.99000	5.11199	4,751,850	9.95		0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			932.61000	0.93261	1,046,190	9.95		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Call			6,295.14000	6.29514	5,906,000	10.31		0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Call			6,646.94000	6.64694	6,250,690	10.41		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,673.19000	1.67319	1,491,640	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			3,954.27000	3.95427	4,257,010	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,688.90000	1.68890	1,506,200	8.24		0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			3,929.04000	3.92904	4,230,630	8.24		0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,435.45000	1.43545	1,272,130	8.18		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			4,374.61000	4.37461	4,695,580	8.18		0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			3,261.06000	3.26106	2,987,710	8.74		0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			2,337.32000	2.33732	2,548,260	8.74		0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,745.15000	3.74515	3,450,910	8.90		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,041.97000	2.04197	2,232,020	8.90		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,657.27000	1.65727	1,476,880	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			3,979.31000	3.97931	4,283,210	8.23		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			6,860.97000	6.86097	6,476,410	9.81		0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			946.99000	0.94699	1,046,720	9.81		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			8,178.16000	8.17816	7,768,840	10.07		0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			678.94000	0.67894	753,910	10.07		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Call			2,271.34000	2.27134	2,049,980	8.42		0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,173.12000	3.17312	3,436,050	8.42		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Call			10,501.39000	10.50139	10,057,290	10.07		0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			317.31000	0.31731	357,500	10.07		0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Call			4,520.84000	4.52084	4,197,890	9.14		0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2030 On 02/05/2024 Bond Future	11.12	Put			1,664.40000	1.66440	1,825,740	9.14		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Put			3,078.43000	3.07843	3,327,880	8.15		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Call			2,829.98000	2.82998	2,583,080	8.16		0.00	0	
R2030 On 01/08/2024 Bond Future	10.39	Put			3,060.57000	3.06057	3,308,960	8.16		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Call			2,789.18000	2.78918	2,544,380	8.15		0.00	0	
R2030 On 01/08/2024 Bond Future	10.37	Put			3,096.74000	3.09674	3,347,230	8.15		0.00	0	
R2030 On 01/08/2024 Bond Future	10.38	Call			2,809.36000	2.80936	2,563,520	8.15		0.00	0	
Total R2030 Option										0.00	0	22,30
Total For R2030										126,817,741.76	1,402	156,06
R2032 On 03/08/2023 Bond Future			10.94424	88.08938	10.86511	88.48235		10.28		526,510,224.26	5,977	56,68
R2032 On 02/11/2023 Bond Future			11.03202	85.85686	10.94929	86.25878		11.33		513,166,452.22	5,977	199,38
R2032 On 01/02/2024 Bond Future			11.11408	87.79010	11.02760	88.20115		11.14		0.00	0	
R2032 On 02/05/2024 Bond Future			11.20142	85.60706	11.11096	86.02725		11.00		0.00	0	
R2032 On 01/08/2024 Bond Future			11.28721	87.56940	11.19251	87.99916		9.73		0.00	0	
Total R2032 Future										1,039,676,676.48	11,954	256,04
R2032 On 03/08/2023 Bond Future	9.60	Call			0.00000	0.00000	0,000	7.03		0.00	0	1,4
R2032 On 03/08/2023 Bond Future	9.60	Put			6,617.59000	6.61759	7,010,560	7.03		0.00	0	
R2032 On 03/08/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	8.56		0.00	0	7,50
R2032 On 03/08/2023 Bond Future	10.30	Put			2,876.69000	2.87669	3,269,660	8.56		0.00	0	
R2032 On 03/08/2023 Bond Future	11.45	Call			2,850.00000	2.85000	2,456,740	12.44		0.00	0	
R2032 On 03/08/2023 Bond Future	11.50	Put			0.25000	0.00025	0,090	12.58		0.00	0	11,00
R2032 On 03/08/2023 Bond Future	11.55	Call			3,324.21000	3.32421	2,931,150	12.72		0.00	0	
R2032 On 03/08/2023 Bond Future	11.55	Put			0.12000	0.00012	0,030	12.72		0.00	0	7,50
R2032 On 03/08/2023 Bond Future	11.75	Call			4,262.59000	4.26259	3,869,620	13.27		0.00	0	
R2032 On 03/08/2023 Bond Future	11.75	Put			0.00000	0.00000	0,000	13.27		0.00	0	
R2032 On 03/08/2023 Bond Future	11.76	Put			0.00000	0.00000	0,000	13.29		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Call			4,355.66000	4.35566	3,962,690	13.32		0.00	0	
R2032 On 03/08/2023 Bond Future	11.77	Put			0.00000	0.00000	0,000	13.32		0.00	0	
R2032 On 03/08/2023 Bond Future	11.90	Call			4,957.20000	4.95720	4,564,230	13.62		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	11.90	Put			0.00000	0.00000	0,000	13.62		0.00	0	
R2032 On 03/08/2023 Bond Future	11.50	Call			3,087.48000	3.08748	2,694,350	12.58		0.00	0	11,00
R2032 On 03/08/2023 Bond Future	11.45	Put			0.53000	0.00053	0,240	12.44		0.00	0	7,50
R2032 On 03/08/2023 Bond Future	12.00	Call			5,415.91000	5.41591	5,022,940	13.86		0.00	0	5,00
R2032 On 03/08/2023 Bond Future	12.00	Put			0.00000	0.00000	0,000	13.86		0.00	0	
R2032 On 03/08/2023 Bond Future	12.04	Call			5,598.42000	5.59842	5,205,450	13.95		0.00	0	3,00
R2032 On 03/08/2023 Bond Future	12.04	Put			0.00000	0.00000	0,000	13.95		0.00	0	3,00
R2032 On 03/08/2023 Bond Future	11.76	Call			4,309.14000	4.30914	3,916,170	13.29		0.00	0	
R2032 On 02/11/2023 Bond Future	10.59	Call			1,170.81000	1.17081	1,020,220	10.94		0.00	0	50
R2032 On 02/11/2023 Bond Future	10.59	Put			2,945.39000	2.94539	3,196,720	10.94		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R2032	On	02/11/2023	Bond Future	10.71	Call		1,409.88000	1.40988	1,239,610	11.05	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Put		2,586.46000	2.58646	2,818,110	11.05	0.00	0	
R2032	On	02/11/2023	Bond Future	10.35	Call		780.87000	0.78087	667,640	10.78	0.00	0	7,70
R2032	On	02/11/2023	Bond Future	10.35	Put		3,767.69000	3.76769	4,056,380	10.78	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call		2,348.41000	2.34841	2,116,810	11.44	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put		1,666.28000	1.66628	1,836,600	11.44	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call		2,727.91000	2.72791	2,476,900	11.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put		1,421.90000	1.42190	1,572,810	11.59	0.00	0	
R2032	On	02/11/2023	Bond Future	10.58	Call		1,152.23000	1.15223	1,003,270	10.93	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.58	Put		2,976.89000	2.97689	3,229,850	10.93	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call		2,788.50000	2.78850	2,534,620	11.61	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put		1,387.04000	1.38704	1,535,080	11.61	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call		2,911.57000	2.91157	2,652,020	11.66	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put		1,319.64000	1.31964	1,462,010	11.66	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.00	Call		2,101.29000	2.10129	1,883,750	11.33	0.00	0	
R2032	On	02/11/2023	Bond Future	11.00	Put		1,854.63000	1.85463	2,039,010	11.33	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.60	Call		3,971.67000	3.97167	3,671,730	12.05	0.00	0	
R2032	On	02/11/2023	Bond Future	11.60	Put		876.19000	0.87619	978,170	12.05	0.00	0	15,50
R2032	On	02/11/2023	Bond Future	11.78	Call		4,616.51000	4.61651	4,297,860	12.27	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put		690.82000	0.69082	774,090	12.27	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call		2,758.05000	2.75805	2,505,600	11.60	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put		1,404.30000	1.40430	1,553,770	11.60	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Call		5,060.95000	5.06095	4,731,380	12.42	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put		587.91000	0.58791	660,260	12.42	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call		6,444.58000	6.44458	6,089,110	12.88	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put		358.28000	0.35828	404,730	12.88	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.50	Call		3,626.77000	3.62677	3,338,470	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.50	Put		997.32000	0.99732	1,110,940	11.92	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.01	Put		5,935.43000	5.93543	6,246,440	10.50	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Put		3,924.25000	3.92425	4,171,540	10.79	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call		2,158.15000	2.15815	1,974,400	10.92	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put		3,446.58000	3.44658	3,673,880	10.92	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call		2,202.79000	2.20279	2,016,690	10.94	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put		3,394.06000	3.39406	3,619,010	10.94	0.00	0	
R2032	On	01/02/2024	Bond Future	10.01	Call		898.82000	0.89882	798,780	10.50	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.09	Put		2,661.81000	2.66181	2,851,090	11.23	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call		4,908.90000	4.90890	4,621,520	11.93	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put		1,553.21000	1.55321	1,676,880	11.93	0.00	0	20
R2032	On	01/02/2024	Bond Future	11.83	Call		5,169.83000	5.16983	4,875,740	12.02	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put		1,453.21000	1.45321	1,570,170	12.02	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interr
R2032 On 01/02/2024 Bond Future	10.59	Call			1,804.15000	1.80415	1,640,390	10.79		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Put			1,441.33000	1.44133	1,557,480	12.03		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Call			5,235.86000	5.23586	4,940,150	12.04		0.00	0	
R2032 On 01/02/2024 Bond Future	11.85	Put			1,429.33000	1.42933	1,544,670	12.04		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Call			7,486.14000	7.48614	7,146,640	12.77		0.00	0	
R2032 On 01/02/2024 Bond Future	12.50	Put			827.04000	0.82704	898,590	12.77		0.00	0	20
R2032 On 01/02/2024 Bond Future	11.09	Call			2,958.66000	2.95866	2,736,890	11.23		0.00	0	50
R2032 On 01/02/2024 Bond Future	12.62	Call			7,918.51000	7.91851	7,572,750	12.91		0.00	0	
R2032 On 01/02/2024 Bond Future	12.62	Put			747.20000	0.74720	812,490	12.91		0.00	0	1,20
R2032 On 01/02/2024 Bond Future	12.73	Call			8,317.66000	8.31766	7,966,600	13.03		0.00	0	
R2032 On 01/02/2024 Bond Future	12.73	Put			680.69000	0.68069	740,680	13.03		0.00	0	50
R2032 On 01/02/2024 Bond Future	11.84	Call			5,202.92000	5.20292	4,908,020	12.03		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,728.39000	1.72839	1,582,670	10.54		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			5,322.85000	5.32285	5,597,320	10.54		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			2,046.43000	2.04643	1,883,050	10.64		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			4,761.74000	4.76174	5,018,550	10.64		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			2,065.53000	2.06553	1,901,140	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			4,732.32000	4.73232	4,988,120	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			2,084.72000	2.08472	1,919,340	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			4,703.04000	4.70304	4,957,850	10.65		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			2,143.21000	2.14321	1,974,810	10.68		0.00	0	50
R2032 On 02/05/2024 Bond Future	10.59	Put			4,616.30000	4.61630	4,868,090	10.68		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			2,262.60000	2.26260	2,088,200	10.72		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	10.65	Put			4,446.17000	4.44617	4,691,960	10.72		0.00	0	
R2032 On 02/05/2024 Bond Future	10.86	Call			2,712.47000	2.71247	2,517,060	10.88		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			3,892.40000	3.89240	4,117,180	10.88		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			3,259.56000	3.25956	3,041,640	11.08		0.00	0	50
R2032 On 02/05/2024 Bond Future	11.09	Put			3,357.30000	3.35730	3,559,570	11.08		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,938.14000	3.93814	3,696,020	11.33		0.00	0	1,50
R2032 On 02/05/2024 Bond Future	11.35	Put			2,833.62000	2.83362	3,011,690	11.33		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			8,842.58000	8.84258	8,496,660	12.91		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,010.47000	1.01047	1,084,740	12.91		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			9,777.52000	9.77752	9,418,850	13.01		0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			806.12000	0.80612	867,640	13.01		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			10,342.99000	10.34299	9,977,060	13.01		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			690.65000	0.69065	744,910	13.01		0.00	0	1,50
R2032 On 01/08/2024 Bond Future	11.15	Put			3,498.69000	3.49869	3,708,880	9.65		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			3,256.66000	3.25666	3,038,960	9.64		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			3,541.89000	3.54189	3,753,950	9.64		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			3,280.53000	3.28053	3,061,900	9.65		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Options Interest
R2032 On 01/08/2024 Bond Future	11.14	Put			3.5205000	3.52005	3,731,180	9.65		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			3,304.85000	3.30485	3,085,280	9.65		0.00	0	
Total R2032 Option										0.00	0	104,54
Total For R2032										1,039,676,676.48	11,954	360,58
R2035 On 03/08/2023 Bond Future			11.57969	86.86743	11.51572	87.22119		12.66		122,830,546.02	1,414	27,76
R2035 On 02/11/2023 Bond Future			11.68207	84.26077	11.61547	84.62261		13.67		105,663,005.58	1,254	164,11
R2035 On 01/02/2024 Bond Future			11.78358	86.15798	11.71421	86.52805		13.07		0.00	0	
R2035 On 02/05/2024 Bond Future			11.88101	83.58730	11.80886	83.96558		13.33		0.00	0	
R2035 On 01/08/2024 Bond Future			11.97615	85.50349	11.90104	85.89038		12.20		0.00	0	
Total R2035 Future										228,493,551.60	2,668	191,88
R2035 On 03/08/2023 Bond Future	11.75	Call			1,336.62000	1.33662	987,030	13.05		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			51.31000	0.05131	55,480	13.05		0.00	0	4,81
R2035 On 03/08/2023 Bond Future	11.98	Call			2,522.75000	2.52275	2,167,740	13.41		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			2.74000	0.00274	1,490	13.41		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			2,575.46000	2.57546	2,220,560	13.42		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			2.37000	0.00237	1,230	13.42		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			2,628.16000	2.62816	2,273,380	13.44		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			2.04000	0.00204	1,020	13.44		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Call			5,215.78000	5.21578	4,862,020	14.23		0.00	0	5,00
R2035 On 03/08/2023 Bond Future	12.50	Put			0.00000	0.00000	0,000	14.23		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,812.39000	1.81239	1,646,710	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			2,942.84000	2.94284	3,139,000	13.54		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,837.62000	1.83762	1,670,530	13.55		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			2,912.56000	2.91256	3,107,310	13.55		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			447.68000	0.44768	385,520	12.57		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			6,131.03000	6.13103	6,430,710	12.57		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			2,746.90000	2.74690	2,536,280	14.04		0.00	0	71
R2035 On 02/11/2023 Bond Future	11.74	Put			2,072.13000	2.07213	2,223,350	14.04		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			4,481.01000	4.48101	4,213,980	14.80		0.00	0	71
R2035 On 02/11/2023 Bond Future	12.24	Put			1,173.51000	1.17351	1,268,320	14.80		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			1,164.52000	1.16452	1,039,980	13.13		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			3,927.55000	3.92755	4,164,850	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			6,921.95000	6.92195	6,609,210	15.71		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			561.48000	0.56148	610,580	15.71		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			10,059.06000	10.05906	9,717,160	16.67		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			214.85000	0.21485	234,790	16.67		0.00	0	71
R2035 On 02/11/2023 Bond Future	11.43	Call			1,863.22000	1.86322	1,694,720	13.57		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			2,882.69000	2.88269	3,076,030	13.57		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Put			7,083.01000	7.08301	7,366,920	12.07		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 01/02/2024 Bond Future	11.12	Put			5,002.75000	5.00275	5,237,910	12.38		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			4,663.24000	4.66324	4,422,940	13.63		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,222.37000	2.22237	2,352,140	13.63		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			4,696.95000	4.69695	4,455,800	13.64		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,204.79000	2.20479	2,333,710	13.64		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			925.23000	0.92523	839,070	12.07		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Call			4,730.73000	4.73073	4,488,740	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			2,187.34000	2.18734	2,315,420	13.65		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			9,438.93000	9.43893	9,121,230	15.30		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			793.62000	0.79362	845,990	15.30		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			1,735.27000	1.73527	1,600,360	12.38		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.19	Call			2,356.30000	2.35630	2,207,720	12.79		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			5,703.10000	5.70310	5,932,800	12.79		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			2,377.04000	2.37704	2,227,590	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			5,668.27000	5.66827	5,897,100	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			2,398.16000	2.39816	2,247,840	12.80		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			5,633.88000	5.63388	5,861,840	12.80		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			4,460.02000	4.46002	4,647,980	12.26		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,933.93000	3.93393	3,736,550	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			4,510.58000	4.51058	4,700,090	12.24		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,960.74000	3.96074	3,762,590	12.25		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			4,485.23000	4.48523	4,673,970	12.25		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,987.65000	3.98765	3,788,720	12.26		0.00	0	
Total R2035 Option										0.00	0	14,46
Total For R2035										228,493,551.60	2,668	206,34
R2037 On 03/08/2023 Bond Future			11.93472	77.43338	11.86576	77.81295		14.35		42,510,925.62	549	44,67
R2037 On 02/11/2023 Bond Future			12.03695	79.13014	11.96534	79.51831		14.75		43,442,446.86	549	64,28
R2037 On 01/02/2024 Bond Future			12.13780	76.65544	12.06339	77.05242		14.90		0.00	0	76,98
R2037 On 02/05/2024 Bond Future			12.24494	78.38375	12.16766	78.78959		14.47		0.00	0	
R2037 On 01/08/2024 Bond Future			12.35385	75.92441	12.27348	76.33948		14.55		0.00	0	
Total R2037 Future										85,953,372.48	1,098	185,92
R2037 On 03/08/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	15.63		0.00	0	1,72
R2037 On 03/08/2023 Bond Future	10.30	Put			9,405.40000	9.40540	9,784,970	15.63		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			0.00000	0.00000	0,000	13.22		0.00	0	1,72
R2037 On 03/08/2023 Bond Future	11.00	Put			5,006.99000	5.00699	5,386,560	13.22		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			1,431.70000	1.43170	1,056,640	15.02		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			45.77000	0.04577	50,280	15.02		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			1,480.82000	1.48082	1,104,440	15.03		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			41.12000	0.04112	44,310	15.03		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2037 On 03/08/2023 Bond Future	12.14	Call			1,530.28000	1.53028	1,152,790	15.05		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			36.87000	0.03687	38,950	15.05		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			1,366.28000	1.36628	1,218,500	14.09		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			3,561.74000	3.56174	3,802,130	14.09		0.00	0	
R2037 On 02/11/2023 Bond Future	12.02	Call			2,526.12000	2.52612	2,310,940	14.78		0.00	0	7:
R2037 On 02/11/2023 Bond Future	12.02	Put			2,229.57000	2.22957	2,402,560	14.78		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			1,323.91000	1.32391	1,179,170	14.06		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			3,632.85000	3.63285	3,876,280	14.06		0.00	0	
R2037 On 02/11/2023 Bond Future	12.52	Call			4,205.38000	4.20538	3,927,260	15.61		0.00	0	7:
R2037 On 02/11/2023 Bond Future	12.52	Put			1,272.13000	1.27213	1,382,180	15.61		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Call			9,750.59000	9.75059	9,386,640	17.83		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Put			243.70000	0.24370	267,920	17.83		0.00	0	7:
R2037 On 02/11/2023 Bond Future	11.56	Call			1,345.07000	1.34507	1,198,810	14.08		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			3,597.24000	3.59724	3,839,150	14.08		0.00	0	
R2037 On 01/02/2024 Bond Future	12.09	Put			3,214.63000	3.21463	3,396,870	15.03		0.00	0	
R2037 On 01/02/2024 Bond Future	12.31	Put			2,720.11000	2.72011	2,880,200	15.36		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Call			4,055.84000	4.05584	3,817,990	15.38		0.00	0	
R2037 On 01/02/2024 Bond Future	12.32	Put			2,699.39000	2.69939	2,858,520	15.38		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Call			4,087.42000	4.08742	3,848,600	15.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.33	Put			2,678.82000	2.67882	2,836,980	15.39		0.00	0	
R2037 On 01/02/2024 Bond Future	12.09	Call			3,356.94000	3.35694	3,142,200	15.03		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	12.93	Call			6,129.54000	6.12954	5,840,150	16.31		0.00	0	
R2037 On 01/02/2024 Bond Future	12.93	Put			1,686.41000	1.68641	1,794,000	16.31		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	13.93	Call			9,885.09000	9.88509	9,541,410	17.80		0.00	0	
R2037 On 01/02/2024 Bond Future	13.93	Put			772.32000	0.77232	825,620	17.80		0.00	0	2,5:
R2037 On 01/02/2024 Bond Future	12.31	Call			4,024.36000	4.02436	3,787,470	15.36		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Call			2,197.55000	2.19755	2,047,640	13.88		0.00	0	
R2037 On 02/05/2024 Bond Future	11.43	Put			6,234.27000	6.23427	6,490,200	13.88		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Call			2,217.69000	2.21769	2,066,860	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.44	Put			6,197.66000	6.19766	6,452,670	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Call			2,237.68000	2.23768	2,085,940	13.89		0.00	0	
R2037 On 02/05/2024 Bond Future	11.45	Put			6,160.95000	6.16095	6,415,050	13.89		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Put			4,863.53000	4.86353	5,069,000	14.42		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Call			3,956.64000	3.95664	3,748,650	14.40		0.00	0	
R2037 On 01/08/2024 Bond Future	12.09	Put			4,916.63000	4.91663	5,123,710	14.40		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Call			3,982.80000	3.98280	3,774,000	14.41		0.00	0	
R2037 On 01/08/2024 Bond Future	12.10	Put			4,890.02000	4.89002	5,096,290	14.41		0.00	0	
R2037 On 01/08/2024 Bond Future	12.11	Call			4,009.03000	4.00903	3,799,430	14.42		0.00	0	
Total R2037 Option										0.00	0	13,1:

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For R2037									85,953,372.48	1,098	199,07
R2040 On 03/08/2023 Bond Future			12.15479	77.94856	12.10589	78.23288		15.23	110,375,160.96	1,416	16,4
R2040 On 02/11/2023 Bond Future			12.25918	79.65657	12.20842	79.94738		15.65	172,536,130.62	2,166	35,4
R2040 On 01/02/2024 Bond Future			12.36249	76.94334	12.30977	77.24081		15.87	0.00	0	93,2
R2040 On 02/05/2024 Bond Future			12.47147	78.67810	12.41677	78.98214		15.38	0.00	0	
R2040 On 01/08/2024 Bond Future			12.58235	75.97507	12.52551	76.28600		14.69	0.00	0	
Total R2040 Future									282,911,291.58	3,582	145,0
R2040 On 03/08/2023 Bond Future	12.21	Call			806.28000	0.80628	540,790	15.63	0.00	0	
R2040 On 03/08/2023 Bond Future	12.21	Put			202.91000	0.20291	221,740	15.63	0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Call			847.83000	0.84783	578,510	15.64	0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			186.90000	0.18690	201,900	15.64	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			890.33000	0.89033	617,520	15.66	0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			171.90000	0.17190	183,410	15.66	0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			1,013.64000	1.01364	922,890	14.64	0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			4,698.55000	4.69855	4,898,610	14.64	0.00	0	
R2040 On 02/11/2023 Bond Future	12.10	Call			2,200.41000	2.20041	2,051,600	15.40	0.00	0	8
R2040 On 02/11/2023 Bond Future	12.10	Put			2,827.36000	2.82736	2,969,360	15.40	0.00	0	
R2040 On 02/11/2023 Bond Future	11.50	Call			861.91000	0.86191	780,890	14.53	0.00	0	8
R2040 On 02/11/2023 Bond Future	11.50	Put			5,105.72000	5.10572	5,315,510	14.53	0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Call			996.03000	0.99603	906,380	14.63	0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			4,742.75000	4.74275	4,943,910	14.63	0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Call			8,077.35000	8.07735	7,816,700	18.09	0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			492.28000	0.49228	522,440	18.09	0.00	0	1
R2040 On 02/11/2023 Bond Future	11.60	Call			1,031.58000	1.03158	939,730	14.65	0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			4,654.76000	4.65476	4,853,720	14.65	0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			1,433.60000	1.43360	1,319,140	14.92	0.00	0	1
R2040 On 02/11/2023 Bond Future	11.80	Put			3,837.19000	3.83719	4,013,540	14.92	0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			3,842.52000	3.84252	3,643,320	16.27	0.00	0	1
R2040 On 02/11/2023 Bond Future	12.60	Put			1,642.69000	1.64269	1,734,300	16.27	0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Call			5,268.38000	5.26838	5,040,770	16.93	0.00	0	
R2040 On 02/11/2023 Bond Future	12.97	Put			1,079.14000	1.07914	1,142,340	16.93	0.00	0	8
R2040 On 01/02/2024 Bond Future	12.34	Put			3,421.76000	3.42176	3,553,980	16.01	0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			3,623.46000	3.62346	3,457,440	16.03	0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			3,396.30000	3.39630	3,527,750	16.03	0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			3,561.97000	3.56197	3,397,500	16.00	0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			3,447.61000	3.44761	3,580,610	16.00	0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			3,592.55000	3.59255	3,427,300	16.01	0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			2,153.46000	2.15346	2,043,510	14.49	0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			6,865.20000	6.86520	7,059,290	14.49	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 02/05/2024 Bond Future	11.62	Call			2,173.91000	2.17391	2,063,270	14.50		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			6,824.54000	6.82454	7,017,940	14.50		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			2,133.11000	2.13311	2,023,870	14.48		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			6,906.04000	6.90604	7,100,840	14.48		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			5,046.49000	5.04649	5,201,350	14.50		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,932.89000	3.93289	3,776,180	14.51		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			5,017.64000	5.01764	5,171,860	14.51		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,960.55000	3.96055	3,803,200	14.52		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			4,989.24000	4.98924	5,142,820	14.52		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,905.61000	3.90561	3,749,540	14.50		0.00	0	
Total R2040 Option										0.00	0	3,00
Total For R2040										282,911,291.58	3,582	148,10
R2044 On 03/08/2023 Bond Future			12.21963	74.29343	12.17570	74.55014		16.16		32,837,696.06	442	15,50
R2044 On 02/11/2023 Bond Future			12.32050	75.92132	12.27492	76.18398		16.63		33,557,223.44	442	51,00
R2044 On 01/02/2024 Bond Future			12.42021	73.24921	12.37292	73.51781		16.90		0.00	0	31,70
R2044 On 02/05/2024 Bond Future			12.52497	74.90064	12.47594	75.17519		16.44		0.00	0	
R2044 On 01/08/2024 Bond Future			12.63134	72.23619	12.58044	72.51695		16.41		0.00	0	
Total R2044 Future										66,394,919.50	884	98,37
R2044 On 03/08/2023 Bond Future	11.75	Call			2.43000	0.00243	0,100	15.23		0.00	0	4,50
R2044 On 03/08/2023 Bond Future	11.75	Put			2,569.39000	2.56939	2,823,770	15.23		0.00	0	3,00
R2044 On 03/08/2023 Bond Future	12.00	Call			92.99000	0.09299	25,910	15.68		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			1,134.84000	1.13484	1,324,470	15.68		0.00	0	4,70
R2044 On 03/08/2023 Bond Future	12.15	Call			359.74000	0.35974	184,470	15.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			21.76000	0.02176	14,000	16.67		0.00	0	9,10
R2044 On 03/08/2023 Bond Future	12.15	Put			510.62000	0.51062	592,060	15.97		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			386.83000	0.38683	204,350	15.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			478.94000	0.47894	553,170	15.99		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			415.16000	0.41516	225,650	16.01		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			448.58000	0.44858	515,780	16.01		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			1,882.31000	1.88231	1,617,840	16.67		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			892.72000	0.89272	817,100	15.53		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			5,162.91000	5.16291	5,349,950	15.53		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			860.40000	0.86040	786,710	15.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			5,257.68000	5.25768	5,446,650	15.50		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			876.46000	0.87646	801,810	15.51		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			5,210.15000	5.21015	5,398,160	15.51		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			3,822.57000	3.82257	3,948,890	16.95		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			3,319.64000	3.31964	3,176,650	16.97		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			3,794.62000	3.79462	3,920,230	16.97		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	01/02/2024	Bond Future	12.27	Call		3,260.60000	3.26060	3,119,040	16.93	0.00	0	
R2044	On	01/02/2024	Bond Future	12.27	Put		3,850.92000	3.85092	3,977,960	16.93	0.00	0	
R2044	On	01/02/2024	Bond Future	12.28	Call		3,289.96000	3.28996	3,147,680	16.95	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Call		2,196.24000	2.19624	2,095,710	15.53	0.00	0	
R2044	On	02/05/2024	Bond Future	11.66	Put		7,031.39000	7.03139	7,205,410	15.53	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Call		2,217.11000	2.21711	2,115,940	15.54	0.00	0	
R2044	On	02/05/2024	Bond Future	11.67	Put		6,989.82000	6.98982	7,163,200	15.54	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Call		2,175.49000	2.17549	2,075,580	15.52	0.00	0	
R2044	On	02/05/2024	Bond Future	11.65	Put		7,073.16000	7.07316	7,247,800	15.52	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Put		5,634.10000	5.63410	5,776,360	16.16	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Call		3,966.01000	3.96601	3,826,950	16.18	0.00	0	
R2044	On	01/08/2024	Bond Future	12.29	Put		5,603.52000	5.60352	5,745,220	16.18	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Call		3,992.99000	3.99299	3,853,370	16.19	0.00	0	
R2044	On	01/08/2024	Bond Future	12.30	Put		5,573.09000	5.57309	5,714,230	16.19	0.00	0	
R2044	On	01/08/2024	Bond Future	12.28	Call		3,939.12000	3.93912	3,800,620	16.16	0.00	0	
Total R2044 Option											0.00	0	21,48
Total For R2044											66,394,919.50	884	119,86
R2048	On	03/08/2023	Bond Future			12.13460	77.46629	12.09066	77.72954	15.98	12,627,005.27	163	48,8
R2048	On	02/11/2023	Bond Future			12.23496	74.71717	12.18935	74.98649	17.42	12,178,898.71	163	232,4
R2048	On	01/02/2024	Bond Future			12.33457	76.39953	12.28724	76.67492	16.72	0.00	0	
R2048	On	02/05/2024	Bond Future			12.42979	73.67220	12.38074	73.95378	17.25	0.00	0	
R2048	On	01/08/2024	Bond Future			12.52289	75.36106	12.47206	75.64895	16.33	0.00	0	13,0
Total R2048 Future											24,805,903.98	326	294,31
R2048	On	03/08/2023	Bond Future	11.80	Call		25.59000	0.02559	3,750	15.60	0.00	0	1,0
R2048	On	03/08/2023	Bond Future	11.80	Put		1,809.60000	1.80960	2,051,010	15.60	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call		452.34000	0.45234	251,950	16.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put		456.30000	0.45630	519,160	16.16	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call		483.30000	0.48330	276,240	16.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Put		427.20000	0.42720	483,390	16.18	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call		515.48000	0.51548	302,000	16.20	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put		399.41000	0.39941	449,180	16.20	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call		1,323.89000	1.32389	1,050,020	16.58	0.00	0	1,0
R2048	On	03/08/2023	Bond Future	12.30	Put		84.47000	0.08447	73,850	16.58	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call		6,169.42000	6.16942	5,906,170	18.37	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put		0.00000	0.00000	0,000	18.37	0.00	0	1,0
R2048	On	02/11/2023	Bond Future	11.80	Call		1,546.83000	1.54683	1,436,390	16.61	0.00	0	2
R2048	On	02/11/2023	Bond Future	11.80	Put		3,918.92000	3.91892	4,077,800	16.61	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call		3,679.44000	3.67944	3,499,820	17.90	0.00	0	2
R2048	On	02/11/2023	Bond Future	12.50	Put		1,879.18000	1.87918	1,968,880	17.90	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	02/11/2023	Bond Future	13.60	Call			8,131.93000	8.13193	7,891,100	20.05	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			548.94000	0.54894	577,430	20.05	0.00	0	20
R2048	On	02/11/2023	Bond Future	11.47	Call			887.72000	0.88772	811,710	16.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			5,377.68000	5.37768	5,570,990	16.14	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			904.28000	0.90428	827,270	16.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			5,328.55000	5.32855	5,520,860	16.15	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Call			921.16000	0.92116	843,150	16.17	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			5,279.83000	5.27983	5,471,140	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			3,204.21000	3.20421	3,062,530	16.55	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			4,072.86000	4.07286	4,206,570	16.55	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			3,233.90000	3.23390	3,091,470	16.56	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			4,042.98000	4.04298	4,175,940	16.56	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			3,263.71000	3.26371	3,120,530	16.58	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			4,013.30000	4.01330	4,145,510	16.58	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Call			2,090.77000	2.09077	1,993,290	16.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.46	Put			7,757.38000	7.75738	7,941,480	16.35	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Call			2,111.15000	2.11115	2,013,020	16.36	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put			7,712.10000	7.71210	7,895,550	16.36	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Call			2,131.63000	2.13163	2,032,860	16.37	0.00	0	
R2048	On	02/05/2024	Bond Future	11.48	Put			7,667.02000	7.66702	7,849,830	16.37	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Call			4,421.51000	4.42151	4,272,260	16.11	0.00	0	
R2048	On	01/08/2024	Bond Future	12.30	Put			5,411.32000	5.41132	5,549,960	16.11	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Call			4,450.25000	4.45025	4,300,450	16.12	0.00	0	
R2048	On	01/08/2024	Bond Future	12.31	Put			5,381.88000	5.38188	5,519,970	16.12	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Call			4,479.07000	4.47907	4,328,720	16.13	0.00	0	
R2048	On	01/08/2024	Bond Future	12.32	Put			5,352.60000	5.35260	5,490,140	16.13	0.00	0	
Total R2048 Option												0.00	0	3,78
Total For R2048												24,805,903.98	326	298,05
R2053	On	03/08/2023	Bond Future			12.12468	100.09833	12.08076	100.43781		16.22	0.00	0	
R2053	On	02/11/2023	Bond Future			12.22431	96.42599	12.17867	96.77335		17.68	0.00	0	5,18
R2053	On	01/02/2024	Bond Future			12.31940	98.59728	12.27204	98.95253		16.97	0.00	0	
R2053	On	02/05/2024	Bond Future			12.41839	94.95477	12.36925	95.31783		17.52	0.00	0	
R2053	On	01/08/2024	Bond Future			12.51575	97.13099	12.46475	97.50232		16.58	0.00	0	
Total R2053 Future												0.00	0	5,18
R2053	On	03/08/2023	Bond Future	12.70	Call			4,591.07000	4.59107	4,250,960	17.63	0.00	0	
R2053	On	03/08/2023	Bond Future	12.70	Put			0.78000	0.00078	0,150	17.63	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Call			4,661.75000	4.66175	4,321,720	17.65	0.00	0	
R2053	On	03/08/2023	Bond Future	12.71	Put			0.67000	0.00067	0,120	17.65	0.00	0	
R2053	On	03/08/2023	Bond Future	12.72	Call			4,732.35000	4.73235	4,392,390	17.67	0.00	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
R2053	On	03/08/2023	Bond Future	12.72	Put		0.58000	0.00058	0,100	17.67		0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Call		6,354.78000	6.35478	6,092,660	18.79		0.00	0	
R2053	On	02/11/2023	Bond Future	12.81	Put		1,748.74000	1.74874	1,833,980	18.79		0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Call		6,405.47000	6.40547	6,142,500	18.81		0.00	0	
R2053	On	02/11/2023	Bond Future	12.82	Put		1,729.80000	1.72980	1,814,190	18.81		0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Call		6,456.26000	6.45626	6,192,460	18.83		0.00	0	
R2053	On	02/11/2023	Bond Future	12.83	Put		1,711.05000	1.71105	1,794,610	18.83		0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Call		7,637.59000	7.63759	7,388,970	18.11		0.00	0	
R2053	On	01/02/2024	Bond Future	12.92	Put		2,981.89000	2.98189	3,088,520	18.11		0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Call		7,684.57000	7.68457	7,435,280	18.13		0.00	0	
R2053	On	01/02/2024	Bond Future	12.93	Put		2,960.35000	2.96035	3,066,310	18.13		0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Call		7,731.62000	7.73162	7,481,660	18.15		0.00	0	
R2053	On	01/02/2024	Bond Future	12.94	Put		2,938.97000	2.93897	3,044,260	18.15		0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		8,601.98000	8.60198	8,357,020	18.68		0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		3,995.49000	3.99549	4,113,590	18.68		0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Call		8,646.37000	8.64637	8,400,820	18.70		0.00	0	
R2053	On	02/05/2024	Bond Future	13.03	Put		3,972.36000	3.97236	4,089,870	18.70		0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Call		8,691.12000	8.69112	8,444,980	18.71		0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		3,949.69000	3.94969	4,066,610	18.71		0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		9,185.23000	9.18523	8,939,260	17.38		0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		4,547.05000	4.54705	4,672,410	17.38		0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		9,228.32000	9.22832	8,981,810	17.40		0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		4,523.68000	4.52368	4,648,500	17.40		0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		9,271.44000	9.27144	9,024,390	17.41		0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		4,500.44000	4.50044	4,624,720	17.41		0.00	0	
Total R2053 Option												0.00	0	
Total For R2053												0.00	0	5,18
R209	On	03/08/2023	Bond Future			11.64932	66.92538	11.57525	67.28451	14.35		295,007,075.04	4,408	5,54
R209	On	02/11/2023	Bond Future			11.74040	65.23830	11.66362	65.60555	15.46		293,246,158.50	4,495	32,84
R209	On	01/02/2024	Bond Future			11.82680	66.70726	11.74726	67.08281	14.83		0.00	0	1,68
R209	On	02/05/2024	Bond Future			11.91715	65.05796	11.83473	65.44187	15.11		0.00	0	
R209	On	01/08/2024	Bond Future			12.00597	66.54926	11.92054	66.94194	14.43		0.00	0	
Total R209 Future												588,253,233.54	8,903	40,08
R209	On	03/08/2023	Bond Future	10.00	Call			0.00000	0.00000	0,000	15.93	0.00	0	1,73
R209	On	03/08/2023	Bond Future	10.00	Put			8,338.18000	8.33818	8,697,310	15.93	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call			0.00000	0.00000	0,000	13.26	0.00	0	1,73
R209	On	03/08/2023	Bond Future	10.70	Put			4,461.43000	4.46143	4,820,560	13.26	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call			0.00000	0.00000	0,000	13.26	0.00	0	7,00
R209	On	03/08/2023	Bond Future	10.75	Put			4,195.36000	4.19536	4,554,490	13.26	0.00	0	

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	11.95	Call			1,797.49000	1.79749	1,437,460	15.16	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put			8.60000	0.00860	7,700	15.16	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call			2,026.73000	2.02673	1,666,570	15.25	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put			4.38000	0.00438	3,350	15.25	0.00	0	1,7
R209	On	03/08/2023	Bond Future	11.25	Call			10.15000	0.01015	0,510	13.92	0.00	0	7,0
R209	On	03/08/2023	Bond Future	11.25	Put			1,620.43000	1.62043	1,969,920	13.92	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call			1,706.29000	1.70629	1,346,580	15.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put			11.12000	0.01112	10,540	15.12	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call			1,751.84000	1.75184	1,391,950	15.14	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put			9.78000	0.00978	9,020	15.14	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Call			1,297.47000	1.29747	1,149,700	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put			2,877.66000	2.87766	3,097,140	14.80	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call			1,317.55000	1.31755	1,168,300	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put			2,848.12000	2.84812	3,066,120	14.81	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call			1,277.70000	1.27770	1,131,390	14.78	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Put			2,907.56000	2.90756	3,128,500	14.78	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call			3,867.82000	3.86782	3,631,770	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put			2,087.99000	2.08799	2,227,490	15.39	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call			3,896.84000	3.89684	3,659,900	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put			2,071.43000	2.07143	2,210,040	15.40	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call			3,838.87000	3.83887	3,603,710	15.37	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put			2,104.68000	2.10468	2,245,070	15.37	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call			2,019.36000	2.01936	1,872,190	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put			5,183.74000	5.18374	5,420,480	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call			2,037.65000	2.03765	1,889,590	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put			5,152.13000	5.15213	5,387,980	14.50	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call			2,001.16000	2.00116	1,854,870	14.49	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put			5,215.50000	5.21550	5,453,120	14.49	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call			3,528.56000	3.52856	3,329,000	14.23	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put			4,134.97000	4.13497	4,328,090	14.23	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call			3,552.15000	3.55215	3,351,810	14.24	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put			4,111.83000	4.11183	4,304,170	14.24	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call			3,505.04000	3.50504	3,306,270	14.22	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put			4,158.22000	4.15822	4,352,130	14.22	0.00	0	
Total R209 Option												0.00	0	19,21
Total For R209												588,253,233.54	8,903	59,25
R210	On	03/08/2023	Bond Future			225.29723	225.29723	225.11779	225.11779			0.00	0	3
R210	On	02/11/2023	Bond Future			227.12371	227.12371	226.94117	226.94117			0.00	0	;
R210	On	01/02/2024	Bond Future			232.29155	232.29155	232.10495	232.10495			0.00	0	3

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R210	On	02/05/2024	Bond Future			234.34119	234.34119	234.14655	234.14655			0.00	0	
R210	On	01/08/2024	Bond Future			239.76629	239.76629	239.56685	239.56685			0.00	0	
Total R210 Future												0.00	0	72
Total For R210												0.00	0	72
R213	On	03/08/2023	Bond Future			10.71393	84.13152	10.62971	84.50821	9.73		68,735,451.84	817	4,02
R213	On	02/11/2023	Bond Future			10.79905	82.41774	10.71081	82.80305	10.57		67,335,293.58	817	32,97
R213	On	01/02/2024	Bond Future			10.88184	84.27344	10.78930	84.66750	10.26		0.00	0	
R213	On	02/05/2024	Bond Future			10.96056	82.61396	10.86357	83.01680	10.09		0.00	0	
R213	On	01/08/2024	Bond Future			11.03541	84.50814	10.93362	84.92008	9.20		0.00	0	
Total R213 Future												136,070,745.42	1,634	36,95
R213	On	03/08/2023	Bond Future	11.61	Call			4,251.05000	4.25105	3,874,360	12.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put			0.00000	0.00000	0,000	12.78	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call			4,292.95000	4.29295	3,916,260	12.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put			0.00000	0.00000	0,000	12.80	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call			4,334.81000	4.33481	3,958,120	12.82	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Put			0.00000	0.00000	0,000	12.82	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call			2,832.46000	2.83246	2,574,350	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put			1,064.88000	1.06488	1,192,080	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call			8,270.84000	8.27084	7,903,320	12.73	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put			116.83000	0.11683	134,620	12.73	0.00	0	72
R213	On	02/11/2023	Bond Future	10.94	Call			2,333.28000	2.33328	2,099,690	10.75	0.00	0	72
R213	On	02/11/2023	Bond Future	10.94	Put			1,337.23000	1.33723	1,488,950	10.75	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call			2,803.52000	2.80352	2,546,710	10.92	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put			1,078.56000	1.07856	1,207,060	10.92	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call			2,861.37000	2.86137	2,601,970	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put			1,051.20000	1.05120	1,177,110	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call			3,815.13000	3.81513	3,519,930	11.28	0.00	0	72
R213	On	02/11/2023	Bond Future	11.44	Put			698.85000	0.69885	788,960	11.28	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put			1,149.69000	1.14969	1,252,960	11.19	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call			4,996.42000	4.99642	4,704,890	11.20	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put			1,140.05000	1.14005	1,242,580	11.20	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call			4,935.54000	4.93554	4,645,500	11.18	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put			1,159.60000	1.15960	1,263,620	11.18	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call			4,965.86000	4.96586	4,675,070	11.19	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call			1,799.43000	1.79943	1,644,790	9.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put			4,233.38000	4.23338	4,481,580	9.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call			1,816.30000	1.81630	1,660,690	9.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put			4,207.04000	4.20704	4,454,270	9.77	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call			1,782.38000	1.78238	1,628,700	9.76	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
R213	On	02/05/2024	Bond Future	10.28	Put		4,259.56000	4.25956	4,508,720	9.76		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		3,247.48000	3.24748	3,452,470	9.10		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,969.36000	2.96936	2,761,530	9.11		0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		3,228.15000	3.22815	3,432,260	9.11		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,990.87000	2.99087	2,782,160	9.11		0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		3,208.92000	3.20892	3,412,150	9.11		0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,947.92000	2.94792	2,740,970	9.10		0.00	0	
Total R213 Option												0.00	0	2,15
Total For R213												136,070,745.42	1,634	39,15
R214	On	03/08/2023	Bond Future			11.98434	62.99687	11.93533	63.23888	15.77		469,578,668.98	7,454	6,75
R214	On	02/11/2023	Bond Future			12.07911	61.07409	12.02836	61.32162	17.11		455,246,266.86	7,454	20,55
R214	On	01/02/2024	Bond Future			12.17276	62.44924	12.12021	62.70239	16.44		0.00	0	
R214	On	02/05/2024	Bond Future			12.26214	60.55175	12.20781	60.81052	16.85		0.00	0	
R214	On	01/08/2024	Bond Future			12.34913	61.93987	12.29293	62.20452	15.42		0.00	0	
Total R214 Future												924,824,935.84	14,908	27,35
R214	On	03/08/2023	Bond Future	12.14	Call		1,063.71000	1.06371	818,270	16.05		0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		63.06000	0.06306	59,630	16.05		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		1,105.78000	1.10578	859,570	16.06		0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		56.90000	0.05690	52,700	16.06		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		1,148.31000	1.14831	901,500	16.08		0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		51.27000	0.05127	46,470	16.08		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		942.45000	0.94245	859,790	16.19		0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		3,774.17000	3.77417	3,939,040	16.19		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		910.69000	0.91069	829,940	16.16		0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		3,847.65000	3.84765	4,014,430	16.16		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		926.53000	0.92653	844,830	16.18		0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		3,810.84000	3.81084	3,976,670	16.18		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		2,895.13000	2.89513	3,007,470	16.69		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		3,065.21000	3.06521	2,923,740	16.70		0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		2,873.37000	2.87337	2,985,050	16.70		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		3,012.74000	3.01274	2,872,600	16.67		0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		2,917.21000	2.91721	3,030,220	16.67		0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		3,038.84000	3.03884	2,898,030	16.69		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,929.84000	1.92984	1,832,190	15.97		0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		5,623.28000	5.62328	5,784,400	15.97		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,947.95000	1.94795	1,849,690	15.98		0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		5,589.01000	5.58901	5,749,520	15.98		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,912.02000	1.91202	1,814,980	15.97		0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		5,657.90000	5.65790	5,819,630	15.97		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	01/08/2024	Bond Future	12.16	Put			4,153.56000	4.15356	4,281,020	15.32	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call			3,544.32000	3.54432	3,406,590	15.33	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put			4,129.62000	4.12962	4,256,540	15.33	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call			3,568.20000	3.56820	3,429,930	15.34	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put			4,105.56000	4.10556	4,231,940	15.34	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call			3,520.26000	3.52026	3,383,070	15.32	0.00	0	
Total R214 Option												0.00	0	
Total For R214											924,824,935.84	14,908	27,35	
Total for Bond											3,601,130,579.77	48,220	1,873,65	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A											0.00	0		
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33 Future												0.00	0	
Total For ES33											0.00	0		
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES33A Future												0.00	0	
Total For ES33A											0.00	0		
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES42 Future												0.00	0	
Total For ES42											0.00	0		
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2025 Future												0.00	0	
Total For I2025											0.00	0		
I2029	On	31/03/2029	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2029 Future												0.00	0	
Total For I2029											0.00	0		
I2031	On	31/01/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2031 Future												0.00	0	
Total For I2031											0.00	0		
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2033 Future												0.00	0	
Total For I2033											0.00	0		
I2038	On	31/01/2038	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total I2038 Future												0.00	0	

Contract 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 I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 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
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R2053 On 31/03/2053 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2053 Future										0.00	0	
Total For R2053										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 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 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			877.66500	877.66500	881.12700	881.12700			0.00	0	
GOVI On 02/11/2023 GOVI			896.88900	896.88900	900.43000	900.43000			0.00	0	83
GOVI On 01/02/2024 GOVI			917.08200	917.08200	920.70300	920.70300			0.00	0	
GOVI On 02/05/2024 GOVI			937.77400	937.77400	941.47600	941.47600			0.00	0	
GOVI On 01/08/2024 GOVI			959.28800	959.28800	963.07300	963.07300			0.00	0	
Total GOVI Future									0.00	0	83
GOVI On 03/08/2023 GOVI	837.21	Call			439,170.00000	43.91700	404,550,000		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			439,070.00000	43.90700	404,450,000		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			438,970.00000	43.89700	404,350,000		0.00	0	
GOVI On 03/08/2023 GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Call			146,100.00000	14.61000	110,690,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.82	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Call			146,300.00000	14.63000	110,890,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Call			146,200.00000	14.62000	110,790,000		0.00	0	
GOVI On 02/11/2023 GOVI	885.81	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	879.99	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/02/2024 GOVI	880.00	Call			407,030.00000	40.70300	370,820,000		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			407,230.00000	40.72300	371,020,000		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			407,130.00000	40.71300	370,920,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 02/05/2024 GOVI	950.98	Put			95,040.00000	9.50400	132,060,000		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			95,140.00000	9.51400	132,160,000		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			94,940.00000	9.49400	131,960,000		0.00	0	
GOVI On 01/08/2024 GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Call			196,930.00000	19.69300	159,080,000		0.00	0	
GOVI On 01/08/2024 GOVI	943.38	Put			0.00000	0.00000	0,000		0.00	0	
GOVI On 01/08/2024 GOVI	943.39	Call			196,830.00000	19.68300	158,980,000		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	01/08/2024	GOVI	943.39	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			197,030.00000	19.70300	159,180,000		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			889.22600	889.22600	892.39400	892.39400			0.00	0	
AL37	On	02/11/2023	Index Future			908.70300	908.70300	911.94500	911.94500			0.00	0	
AL37	On	01/02/2024	Index Future			929.16100	929.16100	932.47700	932.47700			0.00	0	
AL37	On	02/05/2024	Index Future			950.12600	950.12600	953.51500	953.51500			0.00	0	
AL37	On	01/08/2024	Index Future			971.92300	971.92300	975.38900	975.38900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,020.17200	1,020.17200	1,024.59400	1,024.59400			0.00	0	
AL7T	On	02/11/2023	Index Future			1,042.51800	1,042.51800	1,047.04100	1,047.04100			0.00	0	
AL7T	On	01/02/2024	Index Future			1,065.98900	1,065.98900	1,070.61400	1,070.61400			0.00	0	
AL7T	On	02/05/2024	Index Future			1,090.04100	1,090.04100	1,094.76900	1,094.76900			0.00	0	
AL7T	On	01/08/2024	Index Future			1,115.04800	1,115.04800	1,119.88300	1,119.88300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			890.45600	890.45600	893.92600	893.92600			0.00	0	
ALBI	On	02/11/2023	Index Future			909.96100	909.96100	913.51100	913.51100			0.00	0	10
ALBI	On	01/02/2024	Index Future			930.44700	930.44700	934.07800	934.07800			0.00	0	
ALBI	On	02/05/2024	Index Future			951.44100	951.44100	955.15200	955.15200			0.00	0	
ALBI	On	01/08/2024	Index Future			973.26800	973.26800	977.06300	977.06300			0.00	0	
Total ALBI Future												0.00	0	10
Total For ALBI												0.00	0	10
IGOV	On	03/08/2023	Index Future			328.53600	328.53600	328.31500	328.31500			0.00	0	10
IGOV	On	02/11/2023	Index Future			335.81400	335.81400	335.59000	335.59000			0.00	0	5
IGOV	On	01/02/2024	Index Future			343.45400	343.45400	343.22500	343.22500			0.00	0	
IGOV	On	02/05/2024	Index Future			351.28200	351.28200	351.04700	351.04700			0.00	0	
IGOV	On	01/08/2024	Index Future			359.41700	359.41700	359.17600	359.17600			0.00	0	
Total IGOV Future												0.00	0	65
Total For IGOV												0.00	0	65
Total for Index												0.00	0	75
JIBAR F	On	16/08/2023	Jibar Future			8.44000	91.56000	8.44000	91.56000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.46000	91.54000	8.44500	91.55500			0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			8.50000	91.50000	8.48500	91.51500			0.00	0	
JIBAR F	On	15/11/2023	Jibar Future			8.52000	91.48000	8.49500	91.50500			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR f On 20/12/2023		Jibar Future	8.52000	91.48000	8.49500	91.50500				0.00	0	
JIBAR f On 17/01/2024		Jibar Future	8.50500	91.49500	8.47000	91.53000				0.00	0	
JIBAR f On 20/03/2024		Jibar Future	8.45000	91.55000	8.41500	91.58500				0.00	0	
JIBAR f On 19/06/2024		Jibar Future	8.30500	91.69500	8.25500	91.74500				0.00	0	
JIBAR f On 18/09/2024		Jibar Future	8.20000	91.80000	8.15000	91.85000				0.00	0	
JIBAR f On 18/12/2024		Jibar Future	8.02500	91.97500	7.97500	92.02500				0.00	0	
JIBAR f On 19/03/2025		Jibar Future	7.95500	92.04500	7.89000	92.11000				0.00	0	
JIBAR f On 18/06/2025		Jibar Future	7.90000	92.10000	7.87000	92.13000				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 :									3,601,130,579.77	48,220	1,875,32	
ABCPI3 On 07/12/2023		Spot Bond	5.54500	332.82877	5.54500	332.75950				55,450,000,000.00	10,000,000	5,000,00
Total ABCPI3 SPOT										55,450,000,000.00	10,000,000	5,000,00
Total For ABCPI3										55,450,000,000.00	10,000,000	5,000,00
ABF001 On 13/09/2026		Spot Bond			0.00000	101.40175				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024		Spot Bond			0.00000	100.74071				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026		Spot Bond	9.97000	100.11466	9.97000	100.08804				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031		Spot Bond	11.95000	87.75780	11.95000	87.72997				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026		Spot Bond			0.00000	100.98797				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030		Spot Bond			0.00000	101.85231				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026		Spot Bond			0.00000	103.31881				0.00	0	
Total ABFN09 SPOT										0.00	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 ABFN09										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.20345				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.51651				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.15105				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.21697				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.78085				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.84818				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.85569				0.00	0	5,460,000,00
Total ABFN29 SPOT										0.00	0	5,460,000,00
Total For ABFN29										0.00	0	5,460,000,00
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.63304				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	102.26930				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	102.55096				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.22036				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.42826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.29096				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.58927				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.27920				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.51421				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.54436				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.54972				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4 On 24/06/2025 Spot Bond					0.00000	101.04375				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	101.72129				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4 On 24/08/2025 Spot Bond					0.00000	101.76470				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4 On 30/03/2024 Spot Bond					0.00000	101.09434				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5 On 30/03/2026 Spot Bond					0.00000	100.77912				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN5 On 30/03/2028 Spot Bond					0.00000	101.61143				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.79016				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	102.23404				0.00	0	50,000,00
Total ABFN53 SPOT										0.00	0	50,000,00
Total For ABFN53										0.00	0	50,000,00
ABFN5: On 14/02/2027 Spot Bond					0.00000	102.65722				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	102.09373				0.00	0	
Total ABFN55 SPOT										0.00	0	
Total For ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	102.17141				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	102.02835				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	102.08286				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.76104				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.77416				0.00	0	130,000,00
Total ABFN60 SPOT										0.00	0	130,000,00
Total For ABFN60										0.00	0	130,000,00
ABFN6 On 24/02/2028 Spot Bond					0.00000	101.97311				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	102.23023				0.00	920,000,000	460,000,00
Total ABFN62 SPOT										0.00	920,000,000	460,000,00

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 ABFN62										0.00	920,000,000	460,000,000
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.95284				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6: On 28/06/2028 Spot Bond					0.00000	100.97710				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6: On 28/06/2030 Spot Bond					0.00000	100.98488				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	101.16619				0.00	0	90,000,000
Total ABGN01 SPOT										0.00	0	90,000,000
Total For ABGN01										0.00	0	90,000,000
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.43640				0.00	0	
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.87470				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.50308				0.00	0	200,000,000
Total ABJ01 SPOT										0.00	0	200,000,000
Total For ABJ01										0.00	0	200,000,000
ABJ02 On 31/03/2024 Spot Bond					0.00000	102.10374				0.00	235,000,000	235,000,000
Total ABJ02 SPOT										0.00	235,000,000	235,000,000
Total For ABJ02										0.00	235,000,000	235,000,000
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.90243				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	101.04197				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	101.07959				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.81000	7.81000	7.81000	166.62782				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	94.85866	100.00000	94.64428				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.61000	4.61000	4.61000	168.56720				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.14000	5.14000	5.14000	217.59787				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.23900	5.23900	5.23900	241.42489				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN79 On 21/12/2026 Spot Bond			8.88500	8.88500	8.88500	105.84392				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.29000	104.58649	9.29000	104.56068				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.29500	107.06121	9.29500	107.03479				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.52000	103.63785	8.52000	103.61396				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			9.85000	9.85000	9.85000	103.61360				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.29000	102.17959	9.29000	102.15438				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	19.50312	100.00000	19.46019				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS12 On 07/12/2023 Spot Bond			5.19500	333.22073	5.19500	333.15448				0.00	0	13,600,00
Total ABS12 SPOT										0.00	0	13,600,00
Total For ABS12										0.00	0	13,600,00
ABX01 On 10/07/2024 Spot Bond			11.76000	11.76000	11.76000	99.98019				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	101.34729				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	101.32356				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	101.28354				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.53010				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.98434				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	102.31614				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	101.35170				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	103.21378				0.00	0	20,000,00
Total AGL03 SPOT										0.00	0	20,000,00
Total For AGL03										0.00	0	20,000,00
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.98284				0.00	500,000,000	750,000,00
Total AGLG01 SPOT										0.00	500,000,000	750,000,00
Total For AGLG01										0.00	500,000,000	750,000,00
AGRIA On 28/10/2025 Spot Bond					0.00000	109.27173				0.00	90,843,700	4,094,625,10
Total AGRIA1 SPOT										0.00	90,843,700	4,094,625,10

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 AGRIA1										0.00	90,843,700	4,094,625,10
AGT01 On 10/10/2023 Spot Bond					0.00000	101.40623				0.00	0	90,000,00
Total AGT01 SPOT										0.00	0	90,000,00
Total For AGT01										0.00	0	90,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	105.17103				0.00	500,000,000	1,500,000,00
Total AGT02 SPOT										0.00	500,000,000	1,500,000,00
Total For AGT02										0.00	500,000,000	1,500,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	104.81530				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	104.37018				0.00	0	1,100,000,00
Total AGT04 SPOT										0.00	0	1,100,000,00
Total For AGT04										0.00	0	1,100,000,00
AGT05 On 16/11/2027 Spot Bond					0.00000	103.11507				0.00	0	
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.44853				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.45689				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.18500	96.65899	9.18500	96.63540				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.46970				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.51232				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.56546				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.42600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.95056				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			10.07500	104.44092	10.07500	104.41223				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.89315				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	102.01027				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	102.08987				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.66626				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.24689				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.88080				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	102.01014				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	102.08972				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.64628				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF7A On 21/08/2025 Spot Bond					0.00000	102.02238				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	102.07753				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	102.04992				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	102.02008				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	102.12948				0.00	0	
Total AHF7C1 SPOT										0.00	0	
Total For AHF7C1										0.00	0	
AHF7C: On 21/08/2025 Spot Bond					0.00000	102.09169				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	103.12089				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D: On 21/08/2025 Spot Bond					0.00000	102.70582				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			10.79000	100.48047	10.79000	100.45178				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.12500	92.11541	12.12500	92.08595				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	102.29232				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	102.53992				0.00	0	
Total AIRF03 SPOT										0.00	0	

Contract 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 AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.91163				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.22000	197.54269	7.22000	197.49277				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	101.38724				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	99.87666				0.00	0	
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	102.20788				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.91617				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	101.01406				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	101.10385				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	101.41278				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	102.02111				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.94518				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.91082				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC013 On 06/04/2028 Spot Bond					0.00000	100.91082				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC014 On 06/04/2028 Spot Bond					0.00000	100.91082				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC015 On 17/10/2023 Spot Bond					0.00000	100.45063				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	
ASC016 On 17/08/2023 Spot Bond					0.00000	102.59669				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC017 On 18/08/2023 Spot Bond					0.00000	102.56560				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC018 On 21/08/2023 Spot Bond					0.00000	102.63076				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC019 On 28/04/2028 Spot Bond					0.00000	100.18005				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC020 On 20/06/2028 Spot Bond					0.00000	101.32966				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC021 On 20/06/2030 Spot Bond			12.56000	12.56000	12.56000	101.07073				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC022 On 20/06/2027 Spot Bond					0.00000	101.27859				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC023 On 17/05/2028 Spot Bond					0.00000	102.14536				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC02: On 22/08/2023 Spot Bond					0.00000	101.82020				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.78868				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.71988				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	101.97175				0.00	480,000,000	240,000,000
Total ASC028 SPOT										0.00	480,000,000	240,000,000
Total For ASC028										0.00	480,000,000	240,000,000
ASC02: On 26/05/2026 Spot Bond					0.00000	101.91553				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	101.34663				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	101.32047				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	101.28107				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	101.24662				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	100.99881				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	101.01444				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.76712				0.00	0	
Total ASC036 SPOT										0.00	0	

Contract 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 ASC036										0.00	0	
ASC03: On 20/06/2028 Spot Bond					0.00000	100.48577				0.00	0	
Total ASC037 SPOT										0.00	0	
Total For ASC037										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.37273				0.00	0	
Total ASC038 SPOT										0.00	0	
Total For ASC038										0.00	0	
ASC03: On 21/07/2028 Spot Bond					0.00000	100.36059				0.00	0	
Total ASC039 SPOT										0.00	0	
Total For ASC039										0.00	0	
ASC04: On 21/07/2028 Spot Bond					0.00000	100.37846				0.00	200,000,000	100,000,00
Total ASC040 SPOT										0.00	200,000,000	100,000,00
Total For ASC040										0.00	200,000,000	100,000,00
ASC04: On 20/06/2028 Spot Bond					0.00000	100.28433				0.00	0	
Total ASC041 SPOT										0.00	0	
Total For ASC041										0.00	0	
ASC04: On 20/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASC042 SPOT										0.00	0	
Total For ASC042										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.58900	255.80909	5.58900	255.75547				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.68900	232.58789	5.68900	232.53854				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			6.01000	209.77013	6.01000	209.72383				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.62000	117.15495	5.62000	117.13038				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	104.78086				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN27: On 15/08/2023 Spot Bond					0.00000	102.12044				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	102.03415				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN280 On 21/08/2023 Spot Bond					0.00000	102.00629				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	101.49245				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN290 On 26/09/2023 Spot Bond					0.00000	101.03212				0.00	0	23,900,00
Total ASN291 SPOT										0.00	0	23,900,00
Total For ASN291										0.00	0	23,900,00
ASN300 On 20/12/2023 Spot Bond					0.00000	101.27641				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN310 On 20/12/2023 Spot Bond					0.00000	101.65280				0.00	40,000,000	20,000,00
Total ASN310 SPOT										0.00	40,000,000	20,000,00
Total For ASN310										0.00	40,000,000	20,000,00
ASN318 On 31/03/2029 Spot Bond			5.38500	5.38500	5.38500	117.19678				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN319 On 28/02/2033 Spot Bond			5.74500	5.74500	5.74500	108.33082				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	101.31271				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN328 On 20/06/2024 Spot Bond					0.00000	101.41650				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN333 On 09/05/2024 Spot Bond					0.00000	99.80581				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN33: On 20/06/2024 Spot Bond					0.00000	100.99444				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.83000	114.35763	5.83000	114.33302				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	101.28823				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.84808				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.35134				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.25852				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	101.25852				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.87567				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.48630				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	101.34751				0.00	40,000,000	20,000,000
Total ASN373 SPOT										0.00	40,000,000	20,000,000
Total For ASN373										0.00	40,000,000	20,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	101.65331				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	100.23064				0.00	0	
Total ASN381 SPOT										0.00	0	

Contract 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 ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.40050				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	101.40050				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.46840				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	101.27633				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	101.24658				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	101.36536				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.66408				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	103.36966				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	101.17408				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	101.28341				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 31/01/2024 Spot Bond			10.53500	10.53500	10.53500	99.49945				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN470 On 31/08/2024 Spot Bond			11.22500	11.22500	11.22500	104.28735				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 17/08/2025 Spot Bond					0.00000	101.71588				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN480 On 20/06/2025 Spot Bond					0.00000	101.48469				0.00	640,000,000	320,000,000
Total ASN480 SPOT										0.00	640,000,000	320,000,000
Total For ASN480										0.00	640,000,000	320,000,000
ASN480 On 25/08/2025 Spot Bond					0.00000	140.29667				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			11.01000	11.01000	11.01000	103.95128				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN486 On 01/09/2025 Spot Bond					0.00000	101.67951				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN490 On 15/09/2025 Spot Bond					0.00000	101.33387				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN497 On 15/09/2025 Spot Bond					0.00000	101.33387				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN500 On 28/09/2025 Spot Bond					0.00000	101.21947				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN507 On 21/12/2026 Spot Bond			10.58000	96.66713	10.58000	96.63990				0.00	0	26,900,000
Total ASN508 SPOT										0.00	0	26,900,000
Total For ASN508										0.00	0	26,900,000
ASN508 On 21/12/2026 Spot Bond			9.76000	96.50811	9.76000	96.48298				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN51(On 21/12/2026 Spot Bond			10.31000	95.53752	10.31000	95.51129				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51(On 21/12/2026 Spot Bond			10.31000	95.53752	10.31000	95.51129				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52(On 31/07/2024 Spot Bond			8.88500	100.29621	8.88500	100.24883				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52(On 31/07/2024 Spot Bond			10.83500	100.31370	10.83500	100.25619				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53(On 31/07/2024 Spot Bond			10.78500	100.31325	10.78500	100.25600				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.28500	100.16936	10.28500	100.11566				0.00	0	
Total ASN532 SPOT										0.00	0	
Total For ASN532										0.00	0	
ASN53(On 31/01/2024 Spot Bond			10.28500	100.16936	10.28500	100.11566				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54(On 02/04/2026 Spot Bond					0.00000	100.94948				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54(On 31/01/2030 Spot Bond					0.00000	100.01519				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54(On 31/01/2026 Spot Bond			10.92000	99.43084	10.92000	94.80254				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55(On 31/01/2024 Spot Bond			11.01000	99.81543	11.01000	99.78688				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55(On 31/01/2024 Spot Bond			10.87000	99.91881	10.87000	99.89057				0.00	0	
Total ASN558 SPOT										0.00	0	

Contract 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 ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	100.53847				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	100.29659				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.71688				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	96.52337				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.36000	99.52521	10.36000	99.49835				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	100.29663				0.00	0	
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	102.14463				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	101.46262				0.00	320,000,000	460,000,000
Total ASN607 SPOT										0.00	320,000,000	460,000,000
Total For ASN607										0.00	320,000,000	460,000,000
ASN61: On 31/01/2030 Spot Bond					0.00000	100.02513				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.96050				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	95.12376				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	101.27064				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	102.06912				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	101.23235				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	102.04815				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.91863				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	101.35357				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	
ASN63: On 20/06/2026 Spot Bond					0.00000	101.43153				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	99.96832				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.76607				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.68801				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	101.09460				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	102.19876				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN66: On 02/04/2026 Spot Bond					0.00000	100.93197				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	101.04464				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.90188				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.43035				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	102.14560				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	95.09844				0.00	0	
Total ASN684 SPOT										0.00	0	
Total For ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.81239				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.55780				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	100.02253				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.55780				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	99.67843				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.31174				0.00	0	
Total ASN700 SPOT										0.00	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 ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	101.31768				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.48548				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	99.88792				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	102.30216				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	101.10372				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.70431				0.00	0	
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN71: On 30/09/2024 Spot Bond					0.00000	100.92200				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN72: On 12/06/2024 Spot Bond					0.00000	101.54380				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN73: On 31/07/2026 Spot Bond					0.00000	100.02067				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN73: On 28/02/2026 Spot Bond					0.00000	102.02050				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN73: On 31/03/2026 Spot Bond					0.00000	101.10123				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN74: On 20/06/2026 Spot Bond					0.00000	101.28207				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	101.29394				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	96.11543				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	100.01756				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.93146				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.87905				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	
ASN770 On 21/12/2026 Spot Bond			10.01384	10.01384	10.01384	102.54965				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN783 On 15/03/2025 Spot Bond					0.00000	101.70451				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN791 On 31/01/2024 Spot Bond			10.67000	10.67000	10.67000	99.79075				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN796 On 31/07/2027 Spot Bond					0.00000	100.02438				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN803 On 31/01/2027 Spot Bond					0.00000	100.01718				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN804 On 31/01/2030 Spot Bond					0.00000	100.01726				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN80: On 21/12/2026 Spot Bond					0.00000	101.17778				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.88869				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.90695				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.66216				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	101.01016				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	92.49561				0.00	0	
Total ASN823 SPOT										0.00	0	
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.68541				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.27694				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.26098				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.64449				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.58833				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.58833				0.00	0	
Total ASN833 SPOT										0.00	0	

Contract 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 ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	100.02451				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	101.32791				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.37736				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	100.37562				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	100.37562				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	100.30317				0.00	0	
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN84: On 25/04/2042 Spot Bond					0.00000	100.25388				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.02387				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	100.02346				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	101.28216				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	101.30605				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	102.02057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	100.46773				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	100.01725				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	102.08993				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	101.87632				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.58723				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	101.58723				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.43817				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	101.43817				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	101.08034				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	101.21846				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN87: On 20/06/2027 Spot Bond					0.00000	101.43642				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	101.42456				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	101.64308				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	100.48151				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	101.08455				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	101.48826				0.00	0	
Total ASN888 SPOT										0.00	0	
Total For ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.46000	100.14528	11.46000	100.11553				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	96.68229				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	100.01326				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	101.27019				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	102.00234				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	102.05457				0.00	0	
Total ASN915 SPOT										0.00	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 ASN915										0.00	0	
ASN915 On 31/07/2027 Spot Bond					0.00000	102.01983				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN916 On 31/07/2027 Spot Bond					0.00000	101.98509				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN917 On 31/08/2027 Spot Bond					0.00000	101.95248				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN918 On 31/08/2027 Spot Bond					0.00000	101.97854				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN919 On 31/08/2027 Spot Bond					0.00000	101.95248				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN920 On 31/08/2027 Spot Bond					0.00000	101.97854				0.00	0	
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN921 On 20/12/2027 Spot Bond					0.00000	99.04943				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN930 On 20/12/2027 Spot Bond					0.00000	91.37757				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN932 On 20/12/2025 Spot Bond					0.00000	101.37694				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN934 On 20/12/2027 Spot Bond					0.00000	108.77415				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN936 On 20/12/2027 Spot Bond					0.00000	101.46614				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN937 On 31/01/2030 Spot Bond					0.00000	100.02013				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.38905				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.34514				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	101.30576				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	101.52539				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	101.27325				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	
ASN95(On 20/06/2027 Spot Bond					0.00000	101.28216				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	102.02058				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	100.02478				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	101.44835				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	101.31526				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	101.24658				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN96(On 30/09/2027 Spot Bond					0.00000	101.03264				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	117.21539				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.50762				0.00	480,000,000	240,000,000
Total ASN973 SPOT										0.00	480,000,000	240,000,000
Total For ASN973										0.00	480,000,000	240,000,000
ASN97(On 20/12/2027 Spot Bond					0.00000	101.27032				0.00	1,000,000,000	500,000,000
Total ASN974 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN974										0.00	1,000,000,000	500,000,000
ASN97(On 24/01/2025 Spot Bond					0.00000	88.44669				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	100.02763				0.00	0	
Total ASN977 SPOT										0.00	0	
Total For ASN977										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	101.34158				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98(On 02/04/2029 Spot Bond					0.00000	100.78336				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98(On 14/02/2026 Spot Bond					0.00000	81.36287				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98(On 15/02/2028 Spot Bond					0.00000	102.28942				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98(On 17/08/2023 Spot Bond					0.00000	101.89221				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98(On 17/02/2028 Spot Bond					0.00000	102.10271				0.00	0	
Total ASN984 SPOT										0.00	0	

Contract 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 ASN984										0.00	0	
ASN99 On 01/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99 On 20/12/2025 Spot Bond					0.00000	101.26303				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99 On 20/12/2027 Spot Bond					0.00000	101.40091				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.57431				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99 On 13/04/2024 Spot Bond					0.00000	100.55237				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99 On 28/02/2028 Spot Bond					0.00000	102.02077				0.00	0	
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.47000	101.61920	7.47000	101.59870				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.94839				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.42691				0.00	0	
Total BAW36 SPOT										0.00	0	
Total For BAW36										0.00	0	
BAW37 On 12/07/2025 Spot Bond					0.00000	100.67148				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	101.10809				0.00	0	
Total BAW38 SPOT										0.00	0	
Total For BAW38										0.00	0	
BAW39 On 26/05/2026 Spot Bond					0.00000	101.90604				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			9.69500	101.30445	9.69500	101.27826				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	102.05963				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	102.36097				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.21000	12.21000	12.21000	104.02054				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.71870				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA82 On 30/09/2023 Spot Bond					0.00000	101.27149				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	101.26011				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	101.32503				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	102.43713				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	100.08034				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	101.31416				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA92 On 30/09/2024 Spot Bond					0.00000	101.21516				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	101.19238				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.83544				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	101.18543				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	100.53341				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.61101				0.00	0	
Total BAYA97 SPOT										0.00	0	
Total For BAYA97										0.00	0	
BAYA98 On 30/09/2023 Spot Bond					0.00000	101.26240				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA99 On 30/09/2027 Spot Bond					0.00000	101.22881				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.37395				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.41256				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.39906				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB21 On 30/09/2024 Spot Bond					0.00000	101.37636				0.00	0	
Total BAYB21 SPOT										0.00	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 BAYB21										0.00	0	
BAYB2: On 30/06/2025 Spot Bond					0.00000	101.36752				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB2: On 30/09/2023 Spot Bond					0.00000	101.37597				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB2: On 30/09/2024 Spot Bond					0.00000	101.37436				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB2: On 30/09/2025 Spot Bond					0.00000	101.41976				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.31500	9.31500	9.31500	97.87946				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	99.88159				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	101.44271				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	96.30451				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	79.01978				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	94.35409				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.99131				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	101.26872				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.61931				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.86727				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX49 On 30/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BDX49 SPOT										0.00	0	
Total For BDX49										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.76944				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	103.34556				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	102.31370				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			8.98000	102.20992	8.98000	102.18540				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.70820				0.00	4,900,000,000	2,450,000,000
Total BID13 SPOT										0.00	4,900,000,000	2,450,000,000
Total For BID13										0.00	4,900,000,000	2,450,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.46969				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	101.02065				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	101.04015				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.02226				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.68369				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.97300				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	81.17500				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	62.31400				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	55.59200				0.00	0	
Total BNPP13 SPOT										0.00	0	
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.74985				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.76696				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	101.38677				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	102.02673				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	102.08881				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.59292				0.00	0	
Total BNPS06 SPOT										0.00	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 BNPS06									0.00	0	
BNPS0 On 01/08/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			510,000,000,000.00	55,100,000,000	30,000,000,000
Total BNPS07 SPOT									10,000,000,000,000.00	55,100,000,000	30,000,000,000
Total For BNPS07									10,000,000,000,000.00	55,100,000,000	30,000,000,000
BNPS0 On 01/08/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000.00	10,000,000,000	5,000,000,000
Total BNPS08 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,000
Total For BNPS08									10,000,000,000,000.00	10,000,000,000	5,000,000,000
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.71243			0.00	0	
Total BPPF13 SPOT									0.00	0	
Total For BPPF13									0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	102.24227			0.00	0	
Total BPPF20 SPOT									0.00	0	
Total For BPPF20									0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.64442			0.00	0	
Total BPPF27 SPOT									0.00	0	
Total For BPPF27									0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	99.99993			0.00	0	
Total BPPF30 SPOT									0.00	0	
Total For BPPF30									0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.98340			0.00	0	
Total BPPF32 SPOT									0.00	0	
Total For BPPF32									0.00	0	
BPPF3 On 11/01/2024 Spot Bond					0.00000	100.61093			0.00	0	
Total BPPF36 SPOT									0.00	0	
Total For BPPF36									0.00	0	
BPPF3 On 31/03/2024 Spot Bond					0.00000	100.90450			0.00	0	
Total BPPF37 SPOT									0.00	0	
Total For BPPF37									0.00	0	
BPPF3 On 10/05/2024 Spot Bond					0.00000	99.82475			0.00	0	
Total BPPF38 SPOT									0.00	0	
Total For BPPF38									0.00	0	
BPPF3 On 03/07/2024 Spot Bond					0.00000	100.82672			0.00	0	
Total BPPF39 SPOT									0.00	0	
Total For BPPF39									0.00	0	
BPPF4 On 14/07/2026 Spot Bond					0.00000	100.54695			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF40 SPOT										0.00	0	
Total For BPPF40										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ2 On 29/03/2024 Spot Bond					0.00000	101.01651				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ2 On 11/02/2025 Spot Bond					0.00000	100.05935				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA10C On 30/09/2026 Spot Bond					0.00000	101.20604				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	101.18326				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	101.20820				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	101.18526				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	101.16242				0.00	720,000,000	360,000,000
Total BYA105 SPOT										0.00	720,000,000	360,000,000
Total For BYA105										0.00	720,000,000	360,000,000
CBL29 On 30/04/2024 Spot Bond					0.00000	100.29565				0.00	0	100,000,000
Total CBL29 SPOT										0.00	0	100,000,000
Total For CBL29										0.00	0	100,000,000
CBL30 On 02/11/2024 Spot Bond					0.00000	100.02499				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	102.17807				0.00	240,000,000	220,000,000
Total CBL31 SPOT										0.00	240,000,000	220,000,000
Total For CBL31										0.00	240,000,000	220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT02 On 12/06/2024 Spot Bond			9.01000	103.75467	9.01000	103.72969				0.00	0	
Total CCT02 SPOT										0.00	0	
Total For CCT02										0.00	0	
CCT03 On 15/03/2025 Spot Bond			9.66000	106.47633	9.66000	106.44904				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			10.70000	10.70000	10.70000	99.41398				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	102.35260				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	100.35784				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	100.37084				0.00	0	
Total CGR51 SPOT										0.00	0	
Total For CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	101.19256				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	102.25369				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	102.35248				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	101.34210				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			9.99500	104.23278	9.99500	104.20516				0.00	0	
Total CLN362 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	99.86890				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.74118				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.30000	103.45736	11.30000	103.42647				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	104.15370				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.31000	162.20717	7.31000	162.16598				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.44000	157.39349	9.44000	157.34477				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			9.64000	104.60289	9.64000	104.57613				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.61100				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.71453				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	102.15530				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN51 On 15/03/2025 Spot Bond				100.00000	0.00000	101.44660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN516 On 25/11/2024 Spot Bond					0.00000	101.26420				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 21/02/2024 Spot Bond					0.00000	102.39203				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2024 Spot Bond					0.00000	101.50545				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 18/07/2025 Spot Bond					0.00000	100.48664				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.54000	100.13927	10.54000	100.11133				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 25/10/2023 Spot Bond					0.00000	100.25089				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN537 On 17/01/2024 Spot Bond					0.00000	100.55288				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	163.90800				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 17/01/2024 Spot Bond					0.00000	100.98587				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.01000	104.55469	10.01000	104.49828				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.06000	103.49125	10.06000	103.43606				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN548 On 12/11/2025 Spot Bond			10.15000	102.30780	10.15000	102.28028				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	100.40200				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	102.28098				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	99.69858				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	101.98690				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.58490				0.00	0	
Total CLN559 SPOT										0.00	0	
Total For CLN559										0.00	0	
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	133.11300				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	99.77538				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.51000	101.54865	10.51000	101.56724				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.01000	102.58658	10.01000	102.55936				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	99.96071				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	101.96849				0.00	0	
Total CLN565 SPOT										0.00	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 CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	101.10257				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 11/02/2024 Spot Bond					0.00000	99.78290				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 12/11/2025 Spot Bond			10.24000	101.73180	10.24000	101.67660				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	99.68980				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 11/02/2024 Spot Bond					0.00000	99.78226				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	101.42039				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	101.40699				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.47181				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.93115				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	99.80752				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	101.44118				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.47921				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.97983				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	103.13132				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.93517				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	101.29940				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.83109				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN590 On 05/12/2026 Spot Bond					0.00000	103.07204				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN591 On 05/12/2026 Spot Bond			5.73000	157.39443	5.73000	132.84244				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	102.17909				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2024 Spot Bond					0.00000	101.12223				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	101.96758				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.48000	9.48000	9.48000	101.35732				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN598 On 02/04/2026 Spot Bond					0.00000	100.90194				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN599 On 10/12/2024 Spot Bond					0.00000	101.44546				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	101.29940				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	101.29940				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN603 On 05/08/2024 Spot Bond			9.06500	9.06500	9.06500	99.65169				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	99.89563				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2024 Spot Bond					0.00000	101.71027				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	102.74218				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	100.51005				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	101.99918				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN610 On 23/10/2024 Spot Bond					0.00000	100.28376				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	102.04033				0.00	0	
Total CLN611 SPOT										0.00	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 CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.64465				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.90178				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	100.53190				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	102.35102				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.82441				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	100.17407				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.46269				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN623 On 19/08/2025 Spot Bond					0.00000	102.26712				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.60785				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.21000	59.59834	13.21000	77.44326				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	102.13256				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			10.71000	102.17959	10.71000	102.15014				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	102.26090				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	102.11345				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	100.80626				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/11/2024 Spot Bond					0.00000	102.34597				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	104.15779				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	101.95038				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	102.25469				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	103.37497				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.37896				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN64: On 17/10/2023 Spot Bond					0.00000	100.47935				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	101.95635				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.29014				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	100.08608				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	101.29136				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	102.34512				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	101.82959				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	102.25469				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	102.25469				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN65: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN65: On 22/03/2030 Spot Bond					0.00000	101.80490				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.42478				0.00	0	
Total CLN656 SPOT										0.00	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 CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.02418				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	101.63229				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										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	132.99600				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	156.15700				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66: On 02/04/2026 Spot Bond					0.00000	103.88432				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66: On 19/08/2025 Spot Bond					0.00000	102.52803				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66: On 18/09/2024 Spot Bond					0.00000	102.16081				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	102.39967				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN67: On 31/01/2025 Spot Bond			6.30147	164.55559	6.30147	133.69951				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN67: On 31/01/2025 Spot Bond			6.30147	164.55559	6.30147	133.70038				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN67: On 19/08/2025 Spot Bond					0.00000	102.43073				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	102.51354				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	101.24744				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.86462				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.57509				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/12/2026 Spot Bond					0.00000	101.22149				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/12/2026 Spot Bond					0.00000	101.24006				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	102.43013				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/12/2026 Spot Bond					0.00000	101.36341				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN687 On 21/06/2025 Spot Bond					0.00000	101.36319				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN688 On 21/12/2026 Spot Bond					0.00000	105.01387				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN690 On 26/09/2023 Spot Bond					0.00000	101.06608				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN692 On 21/12/2026 Spot Bond					0.00000	101.26907				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.57050				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.89561				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.42654				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	105.43171				0.00	200,000,000	400,000,000
Total CLN699 SPOT										0.00	200,000,000	400,000,000
Total For CLN699										0.00	200,000,000	400,000,000
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	88.38003				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN704 On 12/02/2025 Spot Bond					0.00000	102.52767				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN705 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.44144				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	102.55494				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	102.00360				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	101.24845				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.53117				0.00	0	
Total CLN710 SPOT										0.00	0	

Contract 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 CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.76887				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2024 Spot Bond					0.00000	101.37213				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2024 Spot Bond					0.00000	102.10254				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	101.25732				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	101.25732				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	101.25732				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	80.59038				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	101.39603				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	79.60806				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	79.92395				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.68652				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	80.61954				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	101.20047				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	101.20047				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	101.20047				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	101.21208				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	101.21208				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	101.21208				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	83.06392				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	84.07807				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	84.70145				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN732 On 21/12/2027 Spot Bond					0.00000	101.26904				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN733 On 11/09/2026 Spot Bond					0.00000	101.41013				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	94.06350				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.57378				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	123.20000				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	92.87238				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	102.23397				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	101.13017				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN743 On 31/01/2030 Spot Bond					0.00000	101.82102				0.00	0	200,000,00
Total CLN743 SPOT										0.00	0	200,000,00
Total For CLN743										0.00	0	200,000,00
CLN744 On 31/01/2030 Spot Bond					0.00000	99.10810				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN745 On 31/01/2030 Spot Bond					0.00000	100.25129				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN746 On 28/02/2024 Spot Bond					0.00000	101.83390				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN747 On 21/12/2023 Spot Bond					0.00000	101.26502				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN748 On 31/01/2030 Spot Bond					0.00000	100.02354				0.00	0	
Total CLN748 SPOT										0.00	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 CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	101.54270				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	101.59880				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.86442				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	102.21593				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN752 On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.05925				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	98.47625				0.00	0	
Total CLN755 SPOT										0.00	0	
Total For CLN755										0.00	0	
CLN755 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	
CLN758 On 22/04/2026 Spot Bond					0.00000	100.22805				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	101.00057				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	102.25056				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	100.33408				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2024 Spot Bond			9.57000	9.57000	9.57000	92.60020				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2024 Spot Bond			7.40000	7.40000	7.40000	100.05925				0.00	0	
Total CLN766 SPOT										0.00	0	
Total For CLN766										0.00	0	
CLN766 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	
CLN767 On 23/09/2026 Spot Bond					0.00000	101.25626				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 On 23/09/2026 Spot Bond					0.00000	101.14500				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN769 On 31/07/2024 Spot Bond					0.00000	108.61438				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN770 On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	85.47480				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN771 On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.72447				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN772 On 28/08/2028 Spot Bond					0.00000	103.30724				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN773 On 31/07/2028 Spot Bond					0.00000	100.02582				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN774 On 15/09/2028 Spot Bond			5.46000	5.46000	5.46000	111.12972				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN776 On 31/05/2026 Spot Bond					0.00000	101.93368				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	102.17685				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN779 On 31/01/2027 Spot Bond					0.00000	100.01599				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN780 On 31/01/2027 Spot Bond					0.00000	100.01639				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN781 On 19/08/2025 Spot Bond					0.00000	104.84307				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN783 On 31/01/2027 Spot Bond					0.00000	100.01838				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN784 On 31/01/2027 Spot Bond					0.00000	100.01925				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN785 On 30/09/2026 Spot Bond					0.00000	101.07833				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN787 On 30/09/2026 Spot Bond					0.00000	101.07833				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN788 On 31/01/2027 Spot Bond					0.00000	114.27075				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN789 On 31/01/2027 Spot Bond					0.00000	114.10342				0.00	0	
Total CLN789 SPOT										0.00	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 CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.02411				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	101.84480				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.02411				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.70663				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.02411				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79 On 31/03/2026 Spot Bond					0.00000	101.07840				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.02411				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN79 On 31/01/2024 Spot Bond					0.00000	100.02427				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN79 On 31/01/2026 Spot Bond					0.00000	100.02421				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN80 On 31/01/2026 Spot Bond					0.00000	100.02421				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN80 On 28/02/2026 Spot Bond					0.00000	102.02919				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN80 On 31/01/2025 Spot Bond					0.00000	85.77660				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	107.45397				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	100.01663				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	100.02473				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	102.03801				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN807 On 31/01/2027 Spot Bond					0.00000	100.01917				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.31500	97.90382	9.31500	97.87946				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN81 On 26/08/2025 Spot Bond					0.00000	101.20669				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN810 On 21/07/2025 Spot Bond					0.00000	100.34500				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN811 On 31/01/2025 Spot Bond					0.00000	100.02411				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN815 On 31/07/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN816 On 31/01/2027 Spot Bond					0.00000	100.02473				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN818 On 31/01/2030 Spot Bond					0.00000	100.01599				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	100.02411				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	101.07841				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 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	
CLN823 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	
CLN824 On 31/07/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN825 On 31/07/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN826 On 31/07/2027 Spot Bond					0.00000	100.02398				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN827 On 31/07/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN828 On 31/08/2024 Spot Bond					0.00000	91.04943				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN829 On 31/01/2025 Spot Bond					0.00000	100.02411				0.00	0	
Total CLN829 SPOT										0.00	0	

Contract 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 CLN829										0.00	0	
CLN83 On 31/07/2026 Spot Bond					0.00000	101.69178				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83 On 31/05/2025 Spot Bond					0.00000	101.71979				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83 On 31/07/2027 Spot Bond					0.00000	100.02398				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83 On 31/01/2030 Spot Bond			9.42500	9.42500	9.42500	101.13551				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83 On 31/08/2025 Spot Bond					0.00000	102.02043				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN83 On 31/08/2026 Spot Bond					0.00000	102.02057				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN83 On 31/08/2027 Spot Bond					0.00000	102.02058				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN83 On 31/08/2029 Spot Bond					0.00000	102.02046				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN83 On 31/03/2027 Spot Bond					0.00000	101.08041				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN83 On 20/06/2027 Spot Bond					0.00000	101.27384				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	103.12390				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN84 On 20/07/2026 Spot Bond					0.00000	104.01780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	102.46140				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.62132				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	101.07841				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	101.07839				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	101.07801				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN849 On 31/07/2025 Spot Bond					0.00000	100.02959				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN850 On 27/09/2028 Spot Bond					0.00000	101.29743				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN851 On 20/07/2027 Spot Bond					0.00000	101.28216				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN852 On 20/06/2027 Spot Bond					0.00000	101.33203				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN853 On 20/07/2027 Spot Bond					0.00000	101.40678				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN854 On 20/07/2027 Spot Bond					0.00000	101.43049				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN856 On 23/09/2026 Spot Bond					0.00000	101.31700				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN857 On 06/08/2023 Spot Bond					0.00000	99.80775				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN858 On 28/02/2024 Spot Bond				100.00000	0.00000	86.95401				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN860 On 31/07/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN861 On 20/06/2027 Spot Bond					0.00000	101.34152				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN862 On 20/06/2027 Spot Bond					0.00000	101.27028				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN863 On 09/03/2028 Spot Bond					0.00000	101.59168				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN864 On 31/07/2025 Spot Bond					0.00000	111.41200				0.00	0	
Total CLN864 SPOT										0.00	0	
Total For CLN864										0.00	0	
CLN865 On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	102.24960				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	102.78610				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN867 On 31/01/2025 Spot Bond					0.00000	100.03249				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN868 On 31/07/2024 Spot Bond			7.00000	7.00000	7.00000	86.19258				0.00	0	
Total CLN868 SPOT										0.00	0	

Contract 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 CLN868										0.00	0	
CLN868 On 15/07/2029 Spot Bond					0.00000	100.01455				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN870 On 31/07/2027 Spot Bond					0.00000	100.01522				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN871 On 31/07/2027 Spot Bond					0.00000	100.01482				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN872 On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	86.46361				0.00	0	977,423,30
Total CLN872 SPOT										0.00	0	977,423,30
Total For CLN872										0.00	0	977,423,30
CLN873 On 31/08/2025 Spot Bond					0.00000	102.02043				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	101.29997				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	100.04379				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	100.04379				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.34539				0.00	0	
Total CLN877 SPOT										0.00	0	
Total For CLN877										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.90194				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.89777				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	83.55341				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	100.01400				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	82.33746				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.14706				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	81.14706				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	80.97066				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN886 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	81.11762				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN887 On 15/09/2027 Spot Bond			5.79000	5.79000	5.79000	129.47078				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN888 On 20/12/2027 Spot Bond					0.00000	110.19428				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	101.40091				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	101.33920				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN893 On 31/07/2025 Spot Bond					0.00000	100.02435				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	101.30814				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	102.02043				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	101.07832				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.86438				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	
Total For CLN898										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.47540				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.98803				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.45000	11.45000	11.45000	103.61494				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	102.71750				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			11.09500	11.09500	11.09500	101.65975				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.59847				0.00	0	
Total CLN904 SPOT										0.00	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 CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	101.47786				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	101.39261				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	101.70645				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	100.51660				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	101.01890				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN909 On 20/06/2024 Spot Bond					0.00000	101.40106				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN910 On 06/08/2023 Spot Bond					0.00000	99.83980				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN911 On 31/01/2026 Spot Bond					0.00000	100.02382				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN912 On 20/12/2027 Spot Bond					0.00000	101.39328				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	101.69540				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN914 On 20/12/2032 Spot Bond					0.00000	101.59615				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN915 On 20/12/2027 Spot Bond					0.00000	103.03210				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.95386				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	101.27745				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	102.02064				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	102.02064				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	102.02050				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN922 On 28/02/2026 Spot Bond					0.00000	102.02050				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN923 On 20/06/2030 Spot Bond					0.00000	101.54783				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN924 On 20/06/2028 Spot Bond					0.00000	101.46369				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN925 On 20/06/2028 Spot Bond					0.00000	101.47199				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN926 On 20/06/2028 Spot Bond					0.00000	101.48384				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN927 On 20/06/2028 Spot Bond					0.00000	101.47792				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN92{ On 31/01/2026 Spot Bond					0.00000	100.02382				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN92{ 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	
CLN93{ On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN93{ On 20/06/2028 Spot Bond					0.00000	101.00230				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93{ On 20/06/2028 Spot Bond					0.00000	101.48976				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN93{ On 20/06/2028 Spot Bond			12.44500	12.44500	12.44500	100.55677				0.00	0	
Total CLN933 SPOT										0.00	0	
Total For CLN933										0.00	0	
CLN93{ 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	
CLN93{ 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	
CLN93{ On 20/03/2026 Spot Bond					0.00000	101.74472				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN93{ On 20/03/2025 Spot Bond					0.00000	99.55900				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN93{ On 20/03/2027 Spot Bond					0.00000	103.43400				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN93{ On 20/06/2028 Spot Bond					0.00000	101.23583				0.00	0	
Total CLN939 SPOT										0.00	0	

Contract 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 CLN939										0.00	0	
CLN94 On 20/03/2026 Spot Bond					0.00000	101.62639				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94 On 20/06/2030 Spot Bond					0.00000	101.57269				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN94 On 31/03/2031 Spot Bond					0.00000	101.07825				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN94 On 31/03/2031 Spot Bond					0.00000	101.07825				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN94 On 31/03/2028 Spot Bond					0.00000	101.08028				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.39492				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.22870				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.41271				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN94 On 20/06/2030 Spot Bond					0.00000	101.54901				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN94 On 20/06/2028 Spot Bond					0.00000	101.44828				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN95 On 20/06/2028 Spot Bond					0.00000	101.62001				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN95 On 31/03/2026 Spot Bond					0.00000	101.07840				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	101.27615				0.00	0	
Total CLN952 SPOT										0.00	0	
Total For CLN952										0.00	0	
CLN952 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN953 SPOT										0.00	0	
Total For CLN953										0.00	0	
CLN953 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN954 SPOT										0.00	0	
Total For CLN954										0.00	0	
CLN954 On 20/06/2028 Spot Bond					0.00000	101.47199				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	101.28639				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN956 On 20/06/2028 Spot Bond					0.00000	101.41271				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN957 On 31/08/2027 Spot Bond					0.00000	101.87397				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN958 On 31/08/2028 Spot Bond					0.00000	101.78968				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN959 On 30/09/2026 Spot Bond					0.00000	101.20197				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN960 On 20/06/2026 Spot Bond					0.00000	100.94060				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.30000	101.69015	11.30000	101.65961				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COJG0 On 09/06/2024 Spot Bond			11.43000	100.54505	11.43000	100.51452				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.07000	93.59987	13.07000	93.56751				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.66000	93.56045	11.66000	93.53148				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.90148				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.41000	10.41000	10.41000	102.10268				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.70141				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	102.07180				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.67943				0.00	200,000,000	400,000,000
Total DSY06 SPOT										0.00	200,000,000	400,000,000
Total For DSY06										0.00	200,000,000	400,000,000
DSY07 On 21/05/2029 Spot Bond					0.00000	102.31852				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	101.28581				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	101.29745				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.52849				0.00	0	
Total DTF004 SPOT										0.00	0	

Contract 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 DTF004										0.00	0	
DTF004 On 15/06/2024 Spot Bond					0.00000	101.25434				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF005 On 15/06/2026 Spot Bond					0.00000	101.28498				0.00	0	1,730,000,00
Total DTF006 SPOT										0.00	0	1,730,000,00
Total For DTF006										0.00	0	1,730,000,00
DV24 On 18/02/2024 Spot Bond			9.41000	104.60605	9.41000	104.57948				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	104.46202	9.69000	104.43471				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.46202	9.69000	104.43471				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.61000	96.63482	10.61000	96.60767				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			10.72500	102.08965	10.72500	102.06018				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.65046	10.10000	104.62197				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.65046	10.10000	104.62197				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.74810				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.98138				0.00	0	150,000,00
Total DVF25 SPOT										0.00	0	150,000,00
Total For DVF25										0.00	0	150,000,00
DVF26 On 02/04/2026 Spot Bond					0.00000	100.84872				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.95417				0.00	0	
Total DVF27 SPOT										0.00	0	

Contract 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 DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	100.20581				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	102.58554				0.00	0	4,130,000,00
Total DVFB24 SPOT										0.00	0	4,130,000,00
Total For DVFB24										0.00	0	4,130,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.82987				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	102.02871				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	99.96309				0.00	0	90,000,00
Total DVFB28 SPOT										0.00	0	90,000,00
Total For DVFB28										0.00	0	90,000,00
DVFB2 On 31/01/2027 Spot Bond					0.00000	99.28212				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3 On 21/08/2023 Spot Bond					0.00000	102.18833				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	104.41931				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	104.01896				0.00	0	30,000,00
Total DVFC26 SPOT										0.00	0	30,000,00
Total For DVFC26										0.00	0	30,000,00
DVFC2 On 15/12/2028 Spot Bond					0.00000	105.08389				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.84900	120.86719	5.84900	120.84114				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.82000	102.25321	5.82000	102.23122				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/1 On 31/01/2037 Spot Bond			2.25000	152.70908	2.25000	152.69078				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.32500	158.68458	5.32500	158.65259				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.22000	143.25507	5.22000	143.22658				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			5.22000	136.95887	5.22000	136.93162				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.66900	123.20929	5.66900	123.18319				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.69000	106.21065	5.69000	106.18819				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	152.70908	2.25000	152.69078				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	204.26185				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	200.94942				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	188.24858				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	156.75385				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	155.70250				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	151.54826				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	140.91676				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	135.66539				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	137.81174				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	114.26615				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN019 On 02/04/2027 Spot Bond					0.00000	111.01578				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	124.06560				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			10.72000	102.00889	10.72000	101.97995				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.07500	13.07500	13.07500	94.00279				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.12500	13.12500	13.12500	97.51658				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			10.81000	10.81000	10.81000	100.48202				0.00	0	
Total EMM06 SPOT										0.00	0	

Contract 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 EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.81000	10.81000	10.81000	100.07924				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.61000	12.61000	12.61000	96.25461				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.69500	11.69500	11.69500	98.49836				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.11000	15.11000	15.11000	91.45505				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.58280				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.69560				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.80647				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.70920				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF023 On 07/09/2026 Spot Bond					0.00000	101.63677				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.81341				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.46629				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	99.81297				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC5: On 10/11/2023 Spot Bond					0.00000	99.82061				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC5: On 14/03/2024 Spot Bond					0.00000	101.32729				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	102.07718				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.12076				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	101.63082				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT00: On 30/10/2023 Spot Bond					0.00000	100.01520				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT00: On 22/06/2024 Spot Bond					0.00000	101.17740				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT00: On 08/10/2024 Spot Bond					0.00000	100.67827				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT01: On 12/11/2024 Spot Bond					0.00000	100.02254				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT01: On 11/11/2023 Spot Bond					0.00000	99.79946				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT01: On 11/11/2025 Spot Bond					0.00000	99.79135				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT01: On 11/11/2027 Spot Bond					0.00000	100.27364				0.00	0	100,000,00
Total EQT013 SPOT										0.00	0	100,000,00
Total For EQT013										0.00	0	100,000,00
ERS3B: On 17/05/2025 Spot Bond					0.00000	102.12401				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B: On 17/05/2027 Spot Bond					0.00000	102.18801				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	102.15591				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	102.21992				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	102.15624				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2: On 17/05/2025 Spot Bond					0.00000	102.11393				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3: On 17/05/2027 Spot Bond					0.00000	102.14545				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	102.18779				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1: On 17/02/2028 Spot Bond					0.00000	102.23032				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	102.26222				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.61000	98.59132	9.61000	98.56604				0.00	0	2,454,900,00
Total ES26 SPOT										0.00	0	2,454,900,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ES26										0.00	0	2,454,900,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.64302	7.85000	102.62143				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.39500	75.08431	12.32000	75.40225				0.00	0	2,325,000,00
Total ES33 SPOT										0.00	0	2,325,000,00
Total For ES33										0.00	0	2,325,000,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.88182	7.50000	102.86124				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			12.83000	71.85283	12.78000	72.09134				0.00	0	3,389,040,00
Total ES42 SPOT										0.00	0	3,389,040,00
Total For ES42										0.00	0	3,389,040,00
ES42/R On 25/04/2042 Spot Bond			8.50000	102.32374	8.50000	102.30047				0.00	0	
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			11.60000	11.60000	11.60000	99.48815				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.61000	14.61000	14.61000	92.61552				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	102.07241				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	102.18049				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.01520				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.79143				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.97014				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.53506				0.00	0	
Total FIFB21 SPOT										0.00	0	
Total For FIFB21										0.00	0	
FIFB22 On 09/06/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIFB22 SPOT										0.00	0	
Total For FIFB22										0.00	0	
FIFG01 On 05/08/2024 Spot Bond					0.00000	99.98598				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	99.63273				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.79766				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	102.04866				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	102.06858				0.00	0	
Total FIFG05 SPOT										0.00	0	
Total For FIFG05										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	100.48945				0.00	660,000,000	330,000,000
Total FRB24 SPOT										0.00	660,000,000	330,000,000
Total For FRB24										0.00	660,000,000	330,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.34135				0.00	1,208,000,000	4,535,000,000
Total FRB25 SPOT										0.00	1,208,000,000	4,535,000,000
Total For FRB25										0.00	1,208,000,000	4,535,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.41714				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
FRB27 On 03/06/2026 Spot Bond			9.39000	103.64893	9.39000	103.62296				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.61019				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	102.24757				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.31000	99.65229	9.31000	99.62752				0.00	0	34,800,00
Total FRB30 SPOT										0.00	0	34,800,00
Total For FRB30										0.00	0	34,800,00
FRB31 On 24/11/2026 Spot Bond					0.00000	102.66540				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.99206				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	102.23830				0.00	0	20,000,00
Total FRB33 SPOT										0.00	0	20,000,00
Total For FRB33										0.00	0	20,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	103.27740				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	100.28635				0.00	2,460,000,000	730,000,00
Total FRB35 SPOT										0.00	2,460,000,000	730,000,00
Total For FRB35										0.00	2,460,000,000	730,000,00
FRB36 On 14/09/2028 Spot Bond					0.00000	101.54650				0.00	0	
Total FRB36 SPOT										0.00	0	
Total For FRB36										0.00	0	
FRB37 On 26/02/2029 Spot Bond					0.00000	100.23266				0.00	0	
Total FRB37 SPOT										0.00	0	
Total For FRB37										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.00500	333.43389	5.00500	333.36927				0.00	0	
Total FRBI23 SPOT										0.00	0	

Contract 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 FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.86000	4.86000	4.86000	167.96038				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			5.07000	218.28893	5.07000	218.24622				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.33000	5.33000	5.33000	117.53139				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.68900	5.68900	5.68900	232.53854				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.73000	99.26579	5.73000	99.24461				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.77000	97.04469	5.77000	97.02396				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			9.42091	9.42091	9.42091	89.38373				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			9.41253	9.41253	9.41253	88.44994				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC169 On 31/01/2025 Spot Bond			5.91000	5.91000	5.91000	165.44352				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC178 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC181 On 06/08/2023 Spot Bond					0.00000	102.46985				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC251 On 17/07/2027 Spot Bond					0.00000	101.63863				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	99.88327				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.85493				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.72352				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.20327				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	102.22512				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.62098				0.00	0	200,000,00
Total FRC299 SPOT										0.00	0	200,000,00
Total For FRC299										0.00	0	200,000,00
FRC30: On 11/11/2024 Spot Bond					0.00000	103.45488				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.05553				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	100.00248				0.00	0	100,000,00
Total FRC305 SPOT										0.00	0	100,000,00
Total For FRC305										0.00	0	100,000,00
FRC30: On 31/05/2024 Spot Bond					0.00000	102.50902				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	101.24069				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	101.33924				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	101.41292				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	100.45147				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	101.47031				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	100.01760				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	101.32974				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	101.61357				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	101.49484				0.00	200,000,000	200,000,00
Total FRC323 SPOT										0.00	200,000,000	200,000,00
Total For FRC323										0.00	200,000,000	200,000,00
FRC32(On 20/06/2026 Spot Bond					0.00000	101.34734				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	100.86857				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	99.89482				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 31/05/2024 Spot Bond					0.00000	102.10763				0.00	0	
Total FRC335 SPOT										0.00	0	

Contract 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 FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.65143				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	102.03792				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	101.67089				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	101.17620				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	101.57572				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/01/2026 Spot Bond					0.00000	100.80669				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/01/2026 Spot Bond					0.00000	100.19741				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35: On 31/07/2024 Spot Bond					0.00000	100.11894				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35: On 31/08/2023 Spot Bond					0.00000	101.93391				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35: On 31/01/2026 Spot Bond					0.00000	100.58439				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35: On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35: On 31/01/2026 Spot Bond					0.00000	100.25944				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	100.04454				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	100.04471				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	100.06234				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	100.01879				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2024 Spot Bond					0.00000	100.97213				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC362 On 01/08/2026 Spot Bond					0.00000	99.95461				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC363 On 28/02/2024 Spot Bond					0.00000	102.10949				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC364 On 31/08/2024 Spot Bond					0.00000	102.43570				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC365 On 20/06/2026 Spot Bond					0.00000	92.39273				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC366 On 31/05/2024 Spot Bond					0.00000	102.01383				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC368 On 20/06/2026 Spot Bond					0.00000	92.70450				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC37(On 20/12/2026 Spot Bond					0.00000	101.26667				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37(On 23/09/2023 Spot Bond					0.00000	101.34195				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38(On 20/12/2026 Spot Bond					0.00000	99.10357				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	102.07102				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38(On 15/02/2025 Spot Bond					0.00000	102.07102				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	102.04434				0.00	0	
Total FRC386 SPOT										0.00	0	
Total For FRC386										0.00	0	
FRC38(On 16/02/2025 Spot Bond					0.00000	102.04434				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38(On 07/12/2023 Spot Bond					0.00000	101.73442				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39(On 11/11/2024 Spot Bond					0.00000	102.48629				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39(On 27/03/2024 Spot Bond					0.00000	101.17861				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39(On 31/01/2027 Spot Bond					0.00000	100.02442				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39(On 21/07/2025 Spot Bond					0.00000	100.38294				0.00	0	
Total FRC396 SPOT										0.00	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 FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond					0.00000	100.65819				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	100.39960				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	100.42003				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.66329				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	96.65562				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	103.18590				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	94.08375				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	91.85886				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	98.55072				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.93538				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	100.66715				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	100.35970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408: On 23/09/2025 Spot Bond					0.00000	100.13692				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409: On 30/04/2027 Spot Bond					0.00000	100.02445				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410: On 31/05/2027 Spot Bond					0.00000	102.17617				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412: On 30/04/2029 Spot Bond					0.00000	100.03289				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413: On 31/05/2027 Spot Bond					0.00000	101.90031				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414: On 31/05/2025 Spot Bond					0.00000	102.10785				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC415: On 20/06/2027 Spot Bond					0.00000	105.07372				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC416: On 31/05/2027 Spot Bond					0.00000	102.16931				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC418: On 30/04/2029 Spot Bond					0.00000	100.03227				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC419: On 27/09/2028 Spot Bond					0.00000	101.29743				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC421: On 27/09/2028 Spot Bond					0.00000	101.31728				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC42: On 27/09/2028 Spot Bond					0.00000	101.31728				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	102.05575				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	101.07936				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	101.12503				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	101.39373				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.80151				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	100.02438				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.87024				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.95715				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.96540				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	101.38305				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.55380				0.00	0	
Total FRC438 SPOT										0.00	0	

Contract 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 FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.57134				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.03806				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.03806				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	101.42464				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	101.32031				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	100.01806				0.00	0	
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.02068				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.57909				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.02068				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	102.03806				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	101.43639				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	101.02560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	100.01806				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	100.01725				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45: On 20/06/2028 Spot Bond					0.00000	101.28810				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	100.39413				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.52095				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	102.19103				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	101.37115				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	100.03040				0.00	0	
Total FRC459 SPOT										0.00	0	
Total For FRC459										0.00	0	
FRC46: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC460 SPOT										0.00	0	
Total For FRC460										0.00	0	
FRC46: On 30/04/2025 Spot Bond					0.00000	100.03009				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	100.02445				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC46: On 20/04/2032 Spot Bond					0.00000	100.46120				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	101.21694				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	99.88905				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46: On 20/12/2023 Spot Bond					0.00000	101.31035				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	101.93379				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	100.02175				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 07/12/2033 Spot Bond			9.86900	294.70400	9.86900	93.07647				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47: On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47: On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47: On 31/10/2028 Spot Bond					0.00000	102.18938				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	

Contract 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 FRC474										0.00	0	
FRC47: On 31/07/2030 Spot Bond					0.00000	100.05674				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	100.88837				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	100.87198				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47: On 07/12/2033 Spot Bond					0.00000	101.05611				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47: On 31/03/2032 Spot Bond					0.00000	100.61984				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.24000	113.00361	5.24000	112.98106				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.57000	117.83285	5.57000	117.80831				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	102.48967				0.00	0	100,000,00
Total FRJ24 SPOT										0.00	0	100,000,00
Total For FRJ24										0.00	0	100,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.29745				0.00	200,000,000	100,000,00
Total FRJ25 SPOT										0.00	200,000,000	100,000,00
Total For FRJ25										0.00	200,000,000	100,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	103.24927				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.99286				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27E On 20/04/2027 Spot Bond					0.00000	101.16568				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	102.35824				0.00	0	5,800,000.00
Total FRJ28 SPOT										0.00	0	5,800,000.00
Total For FRJ28										0.00	0	5,800,000.00
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.76498				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.82848				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.51108				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	102.03214				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	101.62123				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond					0.00000	105.36358				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.65000	5.65000	5.65000	116.72584				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	100.17099				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.68000	116.34753	5.68000	116.32296				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.56900	234.91874	5.56900	234.86965				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS11C On 31/01/2038 Spot Bond			5.87000	113.83381	5.87000	113.80919				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.56900	5.56900	5.56900	234.86965				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.01000	167.63011	5.01000	167.59770				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	118.15291	3.70500	118.13415				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.62000	117.15495	5.62000	117.13038				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.68900	232.58789	5.68900	232.53854				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.68900	232.58789	5.68900	232.53854				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			4.99000	167.67833	4.99000	167.64600				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.76900	231.04928	5.76900	230.99974				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.82000	114.48902	5.82000	114.46441				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.27000	216.44328	5.27000	216.39976				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.57000	105.11259	6.57000	105.08790				0.00	0	
Total FRS127 SPOT										0.00	0	

Contract 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 FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.27000	216.44328	5.27000	216.39976				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.27000	216.44328	5.27000	216.39976				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.27900	221.52105	6.27900	221.47057				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.52000	105.70849	6.52000	105.68382				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.82000	5.82000	5.82000	114.46441				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.61000	117.29015	5.61000	117.26560				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.58000	213.61818	5.58000	213.57348				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.04900	225.75883	6.04900	225.70876				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.71000	212.44623	5.71000	212.40102				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.71000	212.44623	5.71000	212.40102				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.11100	217.90910	5.11100	217.86621				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.76000	165.83532	5.76000	165.79997				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			6.06000	209.32793	6.06000	209.28146				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.10000	208.97494	6.10000	208.92832				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.73000	165.90663	5.73000	165.87137				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.57500	213.66339	5.57500	213.61871				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.11000	6.11000	6.11000	208.84016				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS153 On 16/10/2024 Spot Bond					0.00000	100.30931				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 18/09/2023 Spot Bond					0.00000	101.23626				0.00	0	46,000,00
Total FRS180 SPOT										0.00	0	46,000,00
Total For FRS180										0.00	0	46,000,00
FRS180 On 27/09/2025 Spot Bond					0.00000	101.09304				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS182 On 16/11/2023 Spot Bond					0.00000	210.15755				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS184 On 23/01/2024 Spot Bond					0.00000	155.63503				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS187 On 23/01/2024 Spot Bond					0.00000	222.68211				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS194 On 19/06/2026 Spot Bond					0.00000	255.20842				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS197 On 05/08/2024 Spot Bond					0.00000	99.89829				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS199 On 05/08/2025 Spot Bond					0.00000	99.89031				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS200 On 12/08/2025 Spot Bond					0.00000	102.28399				0.00	0	139,000,00
Total FRS200 SPOT										0.00	0	139,000,00
Total For FRS200										0.00	0	139,000,00
FRS201 On 06/08/2025 Spot Bond					0.00000	101.97556				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS206 On 14/10/2025 Spot Bond					0.00000	100.58026				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS209 On 18/11/2024 Spot Bond					0.00000	102.04549				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS217 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	
FRS218 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	
FRS219 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220 On 20/12/2024 Spot Bond					0.00000	101.69399				0.00	0	
Total FRS220 SPOT										0.00	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 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	101.24163				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	102.25969				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	102.60506				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	106.14479				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	74.88135				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	102.11066				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS243 On 29/12/2025 Spot Bond					0.00000	127.31496				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS244 On 19/01/2024 Spot Bond					0.00000	100.57918				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS246 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS248 On 22/02/2024 Spot Bond					0.00000	107.53500				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS253 On 02/03/2024 Spot Bond					0.00000	101.68198				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS255 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS257 On 23/01/2024 Spot Bond					0.00000	135.01314				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS26(On 25/03/2024 Spot Bond					0.00000	101.40468				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26(On 28/02/2031 Spot Bond					0.00000	102.09442				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS26(On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS26(On 31/03/2032 Spot Bond					0.00000	101.06828				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26(On 22/06/2026 Spot Bond					0.00000	137.24426				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS26(On 31/03/2031 Spot Bond					0.00000	101.07293				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS27(On 31/03/2032 Spot Bond					0.00000	101.06919				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27(On 30/09/2024 Spot Bond					0.00000	101.22811				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27(On 21/09/2024 Spot Bond					0.00000	101.50591				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28(On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	103.23071				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28(On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28(On 30/09/2024 Spot Bond					0.00000	101.10678				0.00	0	
Total FRS282 SPOT										0.00	0	

Contract 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 FRS282										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.48500	10.48500	10.48500	99.00403				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28 On 28/02/2031 Spot Bond			10.48500	10.48500	10.48500	99.00403				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28 On 25/10/2026 Spot Bond					0.00000	100.26435				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28 On 13/11/2023 Spot Bond					0.00000	99.47500				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS29 On 12/02/2024 Spot Bond					0.00000	100.03006				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS29 On 09/05/2025 Spot Bond					0.00000	107.64220				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS30 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS30 On 16/05/2027 Spot Bond					0.00000	102.17383				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS30 On 30/04/2026 Spot Bond					0.00000	100.02445				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 13/07/2027 Spot Bond					0.00000	122.99559				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			9.81000	9.81000	9.81000	103.92633				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	101.32882				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	101.61590				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	100.19029				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.53195				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	
FRS315 On 19/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS315 SPOT										0.00	0	
Total For FRS315										0.00	0	
FRS316 On 31/12/2027 Spot Bond					0.00000	101.07927				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	104.73373				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.52000	4.52000	4.52000	100.75496				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	94.02555				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	104.00345				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS327 On 16/05/2028 Spot Bond					0.00000	97.35737				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS328 On 20/11/2023 Spot Bond					0.00000	97.53176				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 07/12/2033 Spot Bond			9.40350	297.05487	9.40350	108.14083				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 07/12/2033 Spot Bond			9.56900	295.64662	9.56900	107.85889				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 07/12/2033 Spot Bond			9.22900	108.32379	9.22900	108.49014				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 07/12/2033 Spot Bond			9.31900	108.10346	9.31900	108.26197				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS328 On 07/12/2033 Spot Bond			9.27900	108.17939	9.27900	108.34072				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS329 On 01/06/2028 Spot Bond					0.00000	112.99500				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS330 On 01/06/2030 Spot Bond					0.00000	101.85398				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS331 On 31/03/2026 Spot Bond					0.00000	101.07944				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS332 On 30/04/2026 Spot Bond					0.00000	100.02445				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS333 On 07/03/2028 Spot Bond					0.00000	101.86124				0.00	0	
Total FRS333 SPOT										0.00	0	

Contract 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 FRS333										0.00	0	
FRS33 On 21/12/2027 Spot Bond					0.00000	101.24859				0.00	160,000,000	280,000,000
Total FRS334 SPOT										0.00	160,000,000	280,000,000
Total For FRS334										0.00	160,000,000	280,000,000
FRS33 On 06/07/2028 Spot Bond					0.00000	101.52206				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS33 On 10/07/2028 Spot Bond					0.00000	102.32508				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS33 On 16/02/2027 Spot Bond					0.00000	101.00931				0.00	0	
Total FRS337 SPOT										0.00	0	
Total For FRS337										0.00	0	
FRS33 On 15/07/2024 Spot Bond					0.00000	100.50327				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS33 On 17/07/2026 Spot Bond					0.00000	102.47595				0.00	0	
Total FRS339 SPOT										0.00	0	
Total For FRS339										0.00	0	
FRS34 On 19/07/2028 Spot Bond					0.00000	107.19225				0.00	0	
Total FRS340 SPOT										0.00	0	
Total For FRS340										0.00	0	
FRS34 On 19/07/2024 Spot Bond					0.00000	100.42917				0.00	0	
Total FRS341 SPOT										0.00	0	
Total For FRS341										0.00	0	
FRS36 On 07/12/2023 Spot Bond			4.80500	4.80500	4.80500	333.59569				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.18500	334.35700	4.18500	334.29950				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.54500	4.54500	4.54500	333.89046				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	99.97290				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.52000	107.27775	5.52000	107.25555				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.05900	66.29789	5.05900	114.89279				0.00	0	80,000,00
Total FRS81 SPOT										0.00	0	80,000,00
Total For FRS81										0.00	0	80,000,00
FRS85 On 31/01/2025 Spot Bond			4.88000	4.88000	4.88000	167.91196				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.16000	5.16000	5.16000	167.23606				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.60500	5.60500	5.60500	332.69191				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.21000	103.50358	9.21000	103.47813				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.16000	101.27794	9.16000	101.25330				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.20000	104.02777	9.20000	104.00222				0.00	0	
Total FRX26 SPOT										0.00	0	
Total For FRX26										0.00	0	
FRX27 On 07/03/2027 Spot Bond			9.26000	106.92413	9.26000	106.89783				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.66000	102.02587	9.66000	101.99973				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.04500	98.72144	10.04500	98.69515				0.00	0	320,000,00
Total FRX30 SPOT										0.00	0	320,000,00
Total For FRX30										0.00	0	320,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX31 On 21/02/2031 Spot Bond			10.35500	99.89073	10.35500	99.86289				0.00	0	
Total FRX31 SPOT										0.00	0	
Total For FRX31										0.00	0	
FRX32 On 31/03/2032 Spot Bond			10.68000	102.70280	10.68000	102.67361				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.32000	69.97579	12.32000	69.95294				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.88845				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.88686				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.83704				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	102.07662				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.88083				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	100.37853				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	100.38414				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.48332				0.00	0	37,000,000.00
Total GBL06 SPOT										0.00	0	37,000,000.00
Total For GBL06										0.00	0	37,000,000.00
GDA A1 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GDA A1 SPOT										0.00	0	

Contract 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 GDA A1									0.00	0	
GDAB1 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		130,000,000,000,000.00	1,300,000,000	1,300,000,000	
Total GDAB1 SPOT								130,000,000,000,000.00	1,300,000,000	1,300,000,000	
Total For GDAB1								130,000,000,000,000.00	1,300,000,000	1,300,000,000	
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.02650		0.00	0	0	
Total GH5A21 SPOT								0.00	0	0	
Total For GH5A21								0.00	0	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.83032		0.00	0	0	
Total GH5A31 SPOT								0.00	0	0	
Total For GH5A31								0.00	0	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.89129		0.00	0	0	
Total GH5B1 SPOT								0.00	0	0	
Total For GH5B1								0.00	0	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.31010		0.00	0	0	
Total GH5C1 SPOT								0.00	0	0	
Total For GH5C1								0.00	0	0	
GRL35 On 12/06/2029 Spot Bond			4.93000	118.96575	4.93000	118.94290		0.00	0	0	
Total GRL35 SPOT								0.00	0	0	
Total For GRL35								0.00	0	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.45969		0.00	0	0	
Total GRT07 SPOT								0.00	0	0	
Total For GRT07								0.00	0	0	
GRT17 On 17/10/2023 Spot Bond			9.11900	103.16766	9.11900	103.14235		0.00	0	0	
Total GRT17 SPOT								0.00	0	0	
Total For GRT17								0.00	0	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.97910		0.00	0	0	
Total GRT20 SPOT								0.00	0	0	
Total For GRT20								0.00	0	0	
GRT21 On 03/04/2024 Spot Bond			7.82000	104.51057	7.82000	104.48866		0.00	0	0	
Total GRT21 SPOT								0.00	0	0	
Total For GRT21								0.00	0	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	101.30863		0.00	0	0	
Total GRT23 SPOT								0.00	0	0	
Total For GRT23								0.00	0	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	102.11365		0.00	0	0	10,000,000

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 GRT25G SPOT										0.00	0	10,000,00
Total For GRT25G										0.00	0	10,000,00
GRT26 On 09/03/2028 Spot Bond					0.00000	103.60863				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.99991				0.00	0	90,000,00
Total GRT27 SPOT										0.00	0	90,000,00
Total For GRT27										0.00	0	90,000,00
GRT29 On 10/12/2023 Spot Bond					0.00000	101.54754				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	102.00055				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.79696				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.77338				0.00	0	100,000,00
Total GRT32 SPOT										0.00	0	100,000,00
Total For GRT32										0.00	0	100,000,00
GRT33 On 18/04/2026 Spot Bond					0.00000	101.39996				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	101.19697				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	101.46374				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	101.55259				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.01288				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT41 On 20/11/2024 Spot Bond					0.00000	102.25197				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.74695				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.59563				0.00	0	700,000,00
Total GRT47 SPOT										0.00	0	700,000,00
Total For GRT47										0.00	0	700,000,00
GRT48 On 22/04/2026 Spot Bond					0.00000	101.81315				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.56856				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	102.01248				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	101.40154				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.45554				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	99.80729				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	101.59216				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	101.81942				0.00	20,000,000	1,010,000,00
Total GRT55 SPOT										0.00	20,000,000	1,010,000,00
Total For GRT55										0.00	20,000,000	1,010,000,00
GRT56 On 09/06/2030 Spot Bond					0.00000	101.73127				0.00	600,000,000	1,300,000,00
Total GRT56 SPOT										0.00	600,000,000	1,300,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRT56										0.00	600,000,000	1,300,000,000
GS000: On 08/11/2023 Spot Bond					0.00000	99.87936				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.44000	9.44000	9.44000	100.76520				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.92557				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H112T1 On 07/03/2024 Spot Bond					0.00000	100.19836				0.00	0	
Total H112T1 SPOT										0.00	0	
Total For H112T1										0.00	0	
H116T4 On 20/10/2023 Spot Bond					0.00000	100.36370				0.00	0	
Total H116T4 SPOT										0.00	0	
Total For H116T4										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.80616				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.87444				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.49220				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	101.31209				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.02430				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	101.07839				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.78837				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.68173				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	101.25047				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	102.03919				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	101.43972				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.74138				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	100.42378				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	100.15936				0.00	200,000,000	100,000,000
Total HILB15 SPOT										0.00	200,000,000	100,000,000
Total For HILB15										0.00	200,000,000	100,000,000
HILB16 On 09/11/2027 Spot Bond					0.00000	99.95114				0.00	20,000,000	10,000,000
Total HILB16 SPOT										0.00	20,000,000	10,000,000
Total For HILB16										0.00	20,000,000	10,000,000
HILB17 On 05/04/2026 Spot Bond					0.00000	101.05642				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.81583				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.46500	332.91825	5.46500	332.84971				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	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
HWAY2 On 07/12/2024 Spot Bond			5.59500	5.59500	5.59500	332.45226				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.67500	102.96838	10.67500	102.93880				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.39000	77.71341	5.39000	114.17295				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.33000	81.82543	12.33000	81.79884				0.00	0	5,000,000,00
Total HWAY34 SPOT										0.00	0	5,000,000,00
Total For HWAY34										0.00	0	5,000,000,00
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.34413	100.00000	9.32357				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.35000	80.96300	12.35000	80.93664				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.33733	100.00000	9.31678				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.31000	169.32890	4.31000	169.29929			502,188,220,134,000.00	580,554,111,400	487,238,771,30	
Total I2025 SPOT									12,188,220,134,000.00	580,554,111,400	487,238,771,30	
Total For I2025									12,188,220,134,000.00	580,554,111,400	487,238,771,30	
I2029 On 31/03/2029 Spot Bond			4.40000	123.37883	4.46000	122.97130			106,749,040,000,000.00	478,806,600,000	442,518,224,20	
Total I2029 SPOT									16,749,040,000,000.00	478,806,600,000	442,518,224,20	
Total For I2029									16,749,040,000,000.00	478,806,600,000	442,518,224,20	
I2031 On 31/01/2031 Spot Bond			4.41000	101.09748	4.41000	101.07954			26,460,000,000,000.00	6,000,000,000	4,700,000,00	
Total I2031 SPOT									26,460,000,000,000.00	6,000,000,000	4,700,000,00	
Total For I2031									26,460,000,000,000.00	6,000,000,000	4,700,000,00	
I2033 On 28/02/2033 Spot Bond			4.73000	117.93114	4.74000	117.81025			657,740,452,135,000.00	773,306,649,500	450,157,799,60	
Total I2033 SPOT									57,740,452,135,000.00	773,306,649,500	450,157,799,60	
Total For I2033									57,740,452,135,000.00	773,306,649,500	450,157,799,60	
I2038 On 31/01/2038 Spot Bond			4.92000	127.08029	4.92000	127.05601			482,803,536,000,000.00	98,130,800,000	393,544,998,80	
Total I2038 SPOT									12,803,536,000,000.00	98,130,800,000	393,544,998,80	

Contract 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 I2038									12,803,536,000,000.00	98,130,800,000	393,544,998,80
I2046 On 31/03/2046 Spot Bond			4.90000	112.58751	4.93000	112.04518			080,892,269,590,000.00	220,590,259,100	439,232,906,50
Total I2046 SPOT									10,892,269,590,000.00	220,590,259,100	439,232,906,50
Total For I2046									10,892,269,590,000.00	220,590,259,100	439,232,906,50
I2050 On 31/12/2050 Spot Bond			4.93000	111.79915	4.92000	111.97122			052,822,592,019,000.00	213,554,278,300	446,537,660,00
Total I2050 SPOT									12,822,592,019,000.00	213,554,278,300	446,537,660,00
Total For I2050									12,822,592,019,000.00	213,554,278,300	446,537,660,00
IBG01 On 07/02/2025 Spot Bond					0.00000	99.80120			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	99.57216			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			5.26500	333.14224	5.26500	333.07540			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	102.32984			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	99.70451			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	100.52320			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.95933			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.73665			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.23848			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.16178			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	101.25262				0.00	0	9,800,00
Total IBL145 SPOT										0.00	0	9,800,00
Total For IBL145										0.00	0	9,800,00
IBL147 On 03/07/2025 Spot Bond					0.00000	100.90150				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.71035				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.74841				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.89200				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	100.05001				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.75600				0.00	0	190,000,00
Total IBL162 SPOT										0.00	0	190,000,00
Total For IBL162										0.00	0	190,000,00
IBL163 On 13/04/2026 Spot Bond					0.00000	100.57783				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	102.06134				0.00	0	
Total IBL167 SPOT										0.00	0	
Total For IBL167										0.00	0	
IBL168 On 18/05/2026 Spot Bond					0.00000	102.12595				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	100.59641				0.00	0	130,000,00
Total IBL177 SPOT										0.00	0	130,000,00
Total For IBL177										0.00	0	130,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL178 On 19/07/2026 Spot Bond					0.00000	100.49353				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.77218				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.96330				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.64212				0.00	0	110,000,00
Total IBL190 SPOT										0.00	0	110,000,00
Total For IBL190										0.00	0	110,000,00
IBL191 On 10/09/2026 Spot Bond					0.00000	101.10137				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.65890				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	99.86420				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	99.77975				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.53523				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	101.23931				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.77952				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	101.19751				0.00	0	
Total IBL203 SPOT										0.00	0	

Contract 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 IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	101.31568				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.91420				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	99.51782				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.99609				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	101.28730				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	101.21119				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.83896				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	99.43975				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.37000	8.37000	8.37000	101.25495				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	99.80369				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.79507				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.79605				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	95.69102				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.59468				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	101.08262				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	101.24169				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	101.22409				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.27000	9.27000	9.27000	100.41736				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.99273				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	101.01637				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	99.08879				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.88100				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.86736				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL238 On 14/07/2024 Spot Bond			8.91000	8.91000	8.91000	100.49406				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.47192				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.36384				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/01/2024 Spot Bond			9.86000	9.86000	9.86000	99.81610				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	100.19629				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	99.97526				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.17500	10.17500	10.17500	101.09933				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	102.16666				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	101.07494				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.32000	101.17078	8.32000	101.12551				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.61743				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	99.86517				0.00	0	
Total IBL250 SPOT										0.00	0	

Contract 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 IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.77910				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.50586				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	101.36424				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	101.38043				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	100.59357				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	100.00996				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	100.01166				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	100.28040				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	99.75814				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.71397				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	102.05519				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.91930				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.46045				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.68793				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.61768				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.60000	105.08555	9.60000	105.05833				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.01868				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.85000	101.48220	9.85000	101.45568				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.12500	103.20604	11.12500	103.20979				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.41000	102.81634	10.41000	102.78783				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.37963				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.76673				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	99.86654				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.32209				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.93931				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	97.15287				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.16000	100.74296	9.16000	100.71831				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.35759				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	104.14362				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.83023				0.00	0	100,000,00
Total INLV07 SPOT										0.00	0	100,000,00
Total For INLV07										0.00	0	100,000,00
INLV08 On 12/06/2026 Spot Bond					0.00000	106.24508				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.82335				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.99512				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	102.13338				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.75880				0.00	0	
Total INLV12 SPOT										0.00	0	

Contract 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 INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	101.18053				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.98871				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.48438				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	101.19750				0.00	200,000,000	200,000,00
Total IPF30 SPOT										0.00	200,000,000	200,000,00
Total For IPF30										0.00	200,000,000	200,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	101.70707				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.88703				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	101.38043				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.91599				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.93552				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.88658				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.92579				0.00	0	
Total IPF38 SPOT										0.00	0	
Total For IPF38										0.00	0	
IPF39 On 23/02/2029 Spot Bond					0.00000	101.93552				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.65322				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.55814				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.86697				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.96028				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.59467				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	101.28147				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.73232				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	
IVC186 On 21/12/2024 Spot Bond			8.54000	99.42079	8.54000	99.39808				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.60079				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2024 Spot Bond			7.55000	99.77759	7.55000	100.91243				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.58127				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.59000	103.07007	8.59000	103.02188				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.64969				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.53000	103.04480	8.53000	103.02088				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	102.08057				0.00	0	
Total IVC204 SPOT										0.00	0	
Total For IVC204										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	100.87052				0.00	0	
Total IVC213 SPOT										0.00	0	
Total For IVC213										0.00	0	
IVC216 On 22/04/2025 Spot Bond			8.77000	101.87915	8.77000	101.83138				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.46500	9.46500	9.46500	99.87051				0.00	0	
Total IVC221 SPOT										0.00	0	
Total For IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	100.14504				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	102.02257				0.00	0	
Total IVC224 SPOT										0.00	0	

Contract 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 IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.41000	10.41000	10.41000	100.53185				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.76256				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			9.78000	9.78000	9.78000	100.03688				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.47665				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			8.75500	8.75500	8.75500	100.33215				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.38000	9.38000	9.38000	100.30576				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.84181				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	101.33920				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	101.33219				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	101.90809				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	101.35108				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.89084				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	101.33987				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	101.32140				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.87401				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.99404				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	101.32614				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	101.33322				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				102.07982	0.00000	103.42700				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				102.07982	0.00000	103.89111				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	100.39774				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	100.23822				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.33000	8.33000	8.33000	100.81019				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC252 On 20/06/2024 Spot Bond			10.91000	10.91000	10.91000	100.86216				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	101.36526				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	101.40085				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	100.45141				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.86017				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.44333				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.58345				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.86017				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.22328				0.00	0	
Total IVC261 SPOT										0.00	0	
Total For IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.73364				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.02605				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
IVC264 On 20/07/2028 Spot Bond					0.00000	100.27817				0.00	0	
Total IVC264 SPOT										0.00	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 IVC264										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	100.56111				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	100.19180				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	100.44518				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	101.10048				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	100.17770				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	101.39766				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	102.25125				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.99084				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.86538				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.76778				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.90232				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP025 On 28/09/2025 Spot Bond					0.00000	100.95115				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP026 On 28/09/2027 Spot Bond					0.00000	101.01010				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP027 On 18/11/2025 Spot Bond					0.00000	101.98459				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP028 On 18/11/2027 Spot Bond					0.00000	102.01188				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			9.91000	115.66613	9.91000	115.63574				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.38604				0.00	400,000,000	200,000,000
Total LGL09 SPOT										0.00	400,000,000	200,000,000
Total For LGL09										0.00	400,000,000	200,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.45189				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.71694				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.69404				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	101.16922				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	101.33168				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.99028				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	
LRFB4 On 20/11/2025 Spot Bond					0.00000	102.03008				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	102.06987				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.66380				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.78497				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.47000	14.47000	14.47000	104.42442				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.97306				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.91374				0.00	0	60,000,0€
Total MBF070 SPOT										0.00	0	60,000,0€
Total For MBF070										0.00	0	60,000,0€
MBF07 On 17/09/2024 Spot Bond					0.00000	101.30339				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	101.92191				0.00	0	40,000,0€
Total MBF072 SPOT										0.00	0	40,000,0€
Total For MBF072										0.00	0	40,000,0€
MBF07i On 30/09/2025 Spot Bond					0.00000	101.11590				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07i On 31/05/2024 Spot Bond					0.00000	101.64162				0.00	0	110,000,0€
Total MBF074 SPOT										0.00	0	110,000,0€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For MBF074										0.00	0	110,000,00
MBF07: On 21/05/2026 Spot Bond					0.00000	101.68158				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	101.04109				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.98954				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	101.25118				0.00	0	930,000,00
Total MBP049 SPOT										0.00	0	930,000,00
Total For MBP049										0.00	0	930,000,00
MBP05: On 26/03/2024 Spot Bond					0.00000	101.06321				0.00	0	30,000,00
Total MBP052 SPOT										0.00	0	30,000,00
Total For MBP052										0.00	0	30,000,00
MMIG0: On 12/08/2025 Spot Bond			9.16000	9.16000	9.16000	103.60053				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.69549				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.92518				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01: On 10/12/2026 Spot Bond					0.00000	102.28876				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02: On 10/12/2026 Spot Bond			9.83000	99.86257	9.83000	99.83639				0.00	0	29,600,00
Total MML02 SPOT										0.00	0	29,600,00
Total For MML02										0.00	0	29,600,00
MML03: On 15/03/2028 Spot Bond					0.00000	102.83989				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04: On 15/03/2028 Spot Bond			10.06000	95.15118	10.06000	95.07563				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.70680				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.37500	100.33856	10.37500	100.31099				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.90960				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	103.19271				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.18703				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	102.36703				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.74635				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	102.27083				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	103.28195				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN23 On 29/01/2026 Spot Bond			9.75500	96.92485	9.75500	96.89977				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	102.97378				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN25 On 29/06/2024 Spot Bond					0.00000	101.55325				0.00	236,300,000	236,300,000
Total MTN25 SPOT										0.00	236,300,000	236,300,000
Total For MTN25										0.00	236,300,000	236,300,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.67664				0.00	0	0
Total MTN26 SPOT										0.00	0	0
Total For MTN26										0.00	0	0
MTN27 On 29/06/2028 Spot Bond					0.00000	103.31373				0.00	0	0
Total MTN27 SPOT										0.00	0	0
Total For MTN27										0.00	0	0
MTN28 On 15/03/2025 Spot Bond					0.00000	101.94215				0.00	0	0
Total MTN28 SPOT										0.00	0	0
Total For MTN28										0.00	0	0
MTN29 On 15/03/2027 Spot Bond					0.00000	102.54088				0.00	0	0
Total MTN29 SPOT										0.00	0	0
Total For MTN29										0.00	0	0
MTN30 On 15/09/2028 Spot Bond					0.00000	103.04355				0.00	0	0
Total MTN30 SPOT										0.00	0	0
Total For MTN30										0.00	0	0
MTN31 On 13/09/2025 Spot Bond					0.00000	101.76987				0.00	0	0
Total MTN31 SPOT										0.00	0	0
Total For MTN31										0.00	0	0
MTN32 On 13/09/2027 Spot Bond					0.00000	102.37266				0.00	0	0
Total MTN32 SPOT										0.00	0	0
Total For MTN32										0.00	0	0
MTN33 On 13/09/2029 Spot Bond					0.00000	102.28327				0.00	0	0
Total MTN33 SPOT										0.00	0	0
Total For MTN33										0.00	0	0
MTN35 On 14/11/2027 Spot Bond					0.00000	102.65727				0.00	0	0
Total MTN35 SPOT										0.00	0	0
Total For MTN35										0.00	0	0
MTN36 On 14/11/2029 Spot Bond					0.00000	102.18549				0.00	0	0
Total MTN36 SPOT										0.00	0	0
Total For MTN36										0.00	0	0
MTN37 On 29/06/2026 Spot Bond					0.00000	100.95885				0.00	0	0
Total MTN37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	101.28910				0.00	600,000,000	300,000,000
Total MTN38 SPOT										0.00	600,000,000	300,000,000
Total For MTN38										0.00	600,000,000	300,000,000
MTN39 On 29/06/2030 Spot Bond					0.00000	101.00389				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	102.06882				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	102.17549				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	102.04881				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	102.04893				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.98496				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.86592				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	101.36544				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	101.51373				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.64994				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.54500	99.92161	9.54500	99.94773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.67000	99.68269	10.67000	99.65454				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.32982				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.69327				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.48242				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	100.01096				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	101.34060				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.12000	103.99095	9.12000	103.96575				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.24000	104.78489	9.24000	104.75875				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.45000	103.97265	9.45000	103.94643				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.22000	104.56479	9.22000	104.53904				0.00	0	22,900,00
Total NBK20A SPOT										0.00	0	22,900,00
Total For NBK20A										0.00	0	22,900,00
NBK21 On 21/07/2027 Spot Bond			9.66000	103.52721	9.66000	103.50067				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
NBK23/ On 19/11/2025 Spot Bond			8.28800	107.11879	8.28800	107.09515				0.00	0	8,800,00
Total NBK23A SPOT										0.00	0	8,800,00
Total For NBK23A										0.00	0	8,800,00
NBK24/ On 19/11/2027 Spot Bond			9.66000	106.65033	9.66000	106.62299				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	103.49569				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.42797				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.25500	107.10785	9.25500	107.08153				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			7.90000	99.95673	7.90000	99.97837				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.40000	102.92133	9.40000	102.89564				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.09000	104.63200	9.09000	104.60631				0.00	0	27,900,00
Total NBK30A SPOT										0.00	0	27,900,00
Total For NBK30A										0.00	0	27,900,00
NBK31/ On 09/11/2023 Spot Bond			9.20000	102.20613	9.20000	102.18099				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.78196				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.66292				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.20634				0.00	0	
Total NBK40B SPOT										0.00	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 NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.50711				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	103.20272				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	104.14707				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	102.39037				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.67317				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	102.22796				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.64010				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	103.08207				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.34957				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.23193				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	99.99601				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.99608				0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB60 SPOT										0.00	80,000,000	40,000,000
Total For NBKB60										0.00	80,000,000	40,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	102.21798				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.62830				0.00	0	100,000,000
Total NBKB62 SPOT										0.00	0	100,000,000
Total For NBKB62										0.00	0	100,000,000
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.78181				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.89060				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	102.10016				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.90249				0.00	80,000,000	140,000,000
Total NBKB66 SPOT										0.00	80,000,000	140,000,000
Total For NBKB66										0.00	80,000,000	140,000,000
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.91638				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.18311				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			10.65500	103.94507	10.65500	103.91576				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.26455				0.00	0	
Total NCLN84 SPOT										0.00	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 NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.31000	103.98684	10.31000	103.95844				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.27050				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.27983				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.29171				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.72495				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.72495				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	102.14080				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	102.24795				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	101.27649				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	104.49817				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	102.08081				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	101.07367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	102.10099				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	101.02320				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.95093				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.67843				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	105.12244				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	102.73897				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	106.57553				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.81278				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	99.96697				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.67364				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	101.20144				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT11: On 10/12/2027 Spot Bond					0.00000	101.66521				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11: On 28/06/2028 Spot Bond					0.00000	101.20061				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	103.38979				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.65218				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	103.79492				0.00	0	3,029,000,00
Total NHM016 SPOT										0.00	0	3,029,000,00
Total For NHM016										0.00	0	3,029,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.44551				0.00	1,563,000,000	1,573,000,00
Total NHM019 SPOT										0.00	1,563,000,000	1,573,000,00
Total For NHM019										0.00	1,563,000,000	1,573,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	103.06873				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	104.36621				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	101.38100				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	100.41681				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.92934				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	102.11376				0.00	0	
Total NHM025 SPOT										0.00	0	

Contract 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 NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	102.25635				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.73900	5.73900	5.73900	231.57535				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.08000	5.08000	5.08000	218.15346				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.06500	5.06500	5.06500	167.46497				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.35000	5.35000	5.35000	117.40959				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			5.67000	5.67000	5.67000	116.45707				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.17000	5.17000	5.17000	167.21199				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	281.01147	3.45000	280.96866				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.97000	4.97000	4.97000	167.69431				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.72500	4.72500	4.72500	221.47453				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.87000	220.15292	4.87000	220.11100				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.57000	91.98773	5.57000	117.80831				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.73927				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	99.56182				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	102.17593				0.00	0	13,900,00
Total NN023 SPOT										0.00	0	13,900,00
Total For NN023										0.00	0	13,900,00
NN026 On 21/11/2025 Spot Bond					0.00000	102.18314				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	102.36413				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	100.91772				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	100.47778				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	102.00906				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN040 On 06/03/2026 Spot Bond					0.00000	100.44775				0.00	0	20,800,00
Total NN040 SPOT										0.00	0	20,800,00
Total For NN040										0.00	0	20,800,00
NN046 On 13/05/2027 Spot Bond					0.00000	99.66856				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.59380				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	98.54880				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	88.71131				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	96.25641				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	101.34041				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.59585				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	95.14989				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.95129				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.92992				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	101.32129				0.00	0	
Total NN104 SPOT										0.00	0	

Contract 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 NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	101.42607				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	101.32129				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.82386				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.42957				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	101.29284				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	101.26898				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.69000	10.69000	10.69000	99.57577				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.01000	10.01000	10.01000	103.76296				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.03500	10.03500	10.03500	102.59116				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.90962				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	101.11511				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	101.06926				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.01320				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	101.08042				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	101.03912				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	103.32164				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	100.86458				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.82939				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NN238 On 31/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000.00	3,000,000,000	3,000,000,000	
Total NN238 SPOT									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
Total For NN238									10,000,000,000,000.00	3,000,000,000	3,000,000,000	
NNF01: On 12/06/2025 Spot Bond					0.00000	109.81798			0.00	0	0	
Total NNF012 SPOT									0.00	0	0	
Total For NNF012									0.00	0	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	153.75000			0.00	0	0	
Total NNF013 SPOT									0.00	0	0	
Total For NNF013									0.00	0	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	140.87000			0.00	0	0	
Total NNF014 SPOT									0.00	0	0	
Total For NNF014									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NNF01: On 15/07/2025 Spot Bond					0.00000	156.06000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	154.22000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	150.45426				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02: On 17/02/2026 Spot Bond					0.00000	90.96301				0.00	0	
Total NNF025 SPOT										0.00	0	
Total For NNF025										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	133.63859				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF04: On 20/07/2026 Spot Bond					0.00000	91.65177				0.00	0	
Total NNF042 SPOT										0.00	0	
Total For NNF042										0.00	0	
NNF04: On 04/08/2026 Spot Bond					0.00000	99.36843				0.00	0	
Total NNF046 SPOT										0.00	0	
Total For NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	101.89008				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	101.04699				0.00	0	
Total NNF099 SPOT										0.00	0	

Contract 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 NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	101.01544				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	101.30004				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	99.97015				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	125.16827				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.70864				0.00	0	119,599,40
Total NQ1A24 SPOT										0.00	0	119,599,40
Total For NQ1A24										0.00	0	119,599,40
NQ1A2: On 22/05/2054 Spot Bond					0.00000	102.12325				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	98.03268				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	102.02867				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	102.04854				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	110.22636				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2: On 22/05/2055 Spot Bond					0.00000	94.82339				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2: On 22/05/2054 Spot Bond					0.00000	102.16774				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	102.08828				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.98657				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.83985				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02i On 30/11/2028 Spot Bond			11.43000	105.34034	11.43000	105.30836				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02i On 30/11/2028 Spot Bond			100.00000	15.31921	100.00000	15.28531				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	101.81751				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.87619				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	100.17408				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	102.20577				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	
NTC35 On 07/09/2025 Spot Bond					0.00000	101.62120				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	102.40771				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC37 On 12/10/2027 Spot Bond					0.00000	100.61508				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	102.34072				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	102.08942				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.59234				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	101.61831				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.58000	107.61877	8.58000	107.59421				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.06000	108.70141	9.06000	108.67525				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	101.92558				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	101.30137				0.00	0	
Total OML12 SPOT										0.00	0	
Total For OML12										0.00	0	
OML13 On 23/09/2026 Spot Bond					0.00000	102.05192				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.84552				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	100.17294				0.00	0	
Total OML15 SPOT										0.00	0	

Contract 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 OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	102.14248				0.00	1,300,000,000	650,000,000
Total OML16 SPOT										0.00	1,300,000,000	650,000,000
Total For OML16										0.00	1,300,000,000	650,000,000
PARS0 On 13/12/2025 Spot Bond					0.00000	101.89731				0.00	600,000,000	300,000,000
Total PARS01 SPOT										0.00	600,000,000	300,000,000
Total For PARS01										0.00	600,000,000	300,000,000
PARS0 On 13/12/2027 Spot Bond					0.00000	102.38859				0.00	0	100,000,000
Total PARS02 SPOT										0.00	0	100,000,000
Total For PARS02										0.00	0	100,000,000
PEP02 On 10/03/2025 Spot Bond					0.00000	102.42145				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	100.37343				0.00	0	150,000,000
Total PEP03 SPOT										0.00	0	150,000,000
Total For PEP03										0.00	0	150,000,000
PEP04 On 05/05/2026 Spot Bond					0.00000	101.09349				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.62028				0.00	40,000,000	20,000,000
Total PEP05 SPOT										0.00	40,000,000	20,000,000
Total For PEP05										0.00	40,000,000	20,000,000
PEP06 On 06/03/2028 Spot Bond					0.00000	101.87018				0.00	1,500,000,000	1,500,000,000
Total PEP06 SPOT										0.00	1,500,000,000	1,500,000,000
Total For PEP06										0.00	1,500,000,000	1,500,000,000
PMM57 On 08/10/2023 Spot Bond					0.00000	100.70407				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.87311				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.82962				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.85581				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
Total PMM60 SPOT									0.00	0	
Total For PMM60									0.00	0	
R186 On 21/12/2026 Spot Bond			8.99500	105.54518	8.91000	105.77015			392,452,312,217,500.00	1,268,199,256,500	1,778,764,953,400
Total R186 SPOT									12,452,312,217,500.00	268,199,256,500	778,764,953,400
Total For R186									12,452,312,217,500.00	268,199,256,500	778,764,953,400
R197 On 07/12/2023 Spot Bond			4.19500	334.34571	4.19500	334.28814			889,931,495,000,000.00	212,141,000,000	507,221,000,000
Total R197 SPOT									19,931,495,000,000.00	212,141,000,000	507,221,000,000
Total For R197									19,931,495,000,000.00	212,141,000,000	507,221,000,000
R202 On 07/12/2033 Spot Bond			4.75000	251.58923	4.73900	251.77542			24,051,625,000,000.00	5,063,500,000	75,429,800,000
Total R202 SPOT									14,051,625,000,000.00	5,063,500,000	75,429,800,000
Total For R202									14,051,625,000,000.00	5,063,500,000	75,429,800,000
R2030 On 31/01/2030 Spot Bond			10.30000	89.39182	10.19500	89.82358			921,754,204,840,000.00	2,710,849,922,800	2,154,763,181,200
Total R2030 SPOT									11,754,204,840,000.00	710,849,922,800	154,763,181,200
Total For R2030									11,754,204,840,000.00	710,849,922,800	154,763,181,200
R2032 On 31/03/2032 Spot Bond			10.94000	88.00787	10.86000	88.38003			226,885,140,550,000.00	3,220,007,782,500	2,762,334,929,200
Total R2032 SPOT									16,885,140,550,000.00	220,007,782,500	762,334,929,200
Total For R2032									16,885,140,550,000.00	220,007,782,500	762,334,929,200
R2035 On 28/02/2035 Spot Bond			11.57500	86.78708	11.51000	87.12036			406,746,264,842,500.00	2,194,967,279,900	1,582,385,410,300
Total R2035 SPOT									16,746,264,842,500.00	194,967,279,900	582,385,410,300
Total For R2035									16,746,264,842,500.00	194,967,279,900	582,385,410,300
R2037 On 31/01/2037 Spot Bond			11.93000	77.36177	11.86000	77.72301			438,589,253,765,000.00	2,551,432,460,500	1,967,686,687,600
Total R2037 SPOT									18,589,253,765,000.00	551,432,460,500	367,686,687,600
Total For R2037									18,589,253,765,000.00	551,432,460,500	367,686,687,600
R2040 On 31/01/2040 Spot Bond			12.15000	77.87643	12.10000	78.14240			852,542,711,710,000.00	1,716,258,659,400	1,794,873,773,800
Total R2040 SPOT									12,542,711,710,000.00	716,258,659,400	794,873,773,800
Total For R2040									12,542,711,710,000.00	716,258,659,400	794,873,773,800
R2044 On 31/01/2044 Spot Bond			12.21500	74.22469	12.17000	74.46394			582,328,201,898,500.00	1,275,671,567,900	2,946,118,641,100
Total R2044 SPOT									12,328,201,898,500.00	275,671,567,900	946,118,641,100
Total For R2044									12,328,201,898,500.00	275,671,567,900	946,118,641,100
R2048 On 28/02/2048 Spot Bond			12.13000	77.39464	12.08500	77.63969			877,424,752,954,000.00	1,688,988,025,800	1,692,400,966,200
Total R2048 SPOT									17,424,752,954,000.00	688,988,025,800	692,400,966,200
Total For R2048									17,424,752,954,000.00	688,988,025,800	692,400,966,200
R2053 On 31/03/2053 Spot Bond			12.12000	100.00571	12.07500	100.32168			349,078,372,912,000.00	193,818,347,600	262,924,500,000
Total R2053 SPOT									19,078,372,912,000.00	193,818,347,600	262,924,500,000
Total For R2053									19,078,372,912,000.00	193,818,347,600	262,924,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
R209 On 31/03/2036 Spot Bond			11.64500	66.86348	11.57000	67.20672			438,188,228,216,500.00	724,618,997,700	1,085,537,931,40
Total R209 SPOT									18,188,228,216,500.00	724,618,997,700	1,085,537,931,40
Total For R209									18,188,228,216,500.00	724,618,997,700	1,085,537,931,40
R210 On 31/03/2028 Spot Bond			4.35000	225.08631	4.37000	224.85440			676,628,344,665,000.00	155,546,745,900	303,233,002,80
Total R210 SPOT									6,628,344,665,000.00	155,546,745,900	303,233,002,80
Total For R210									6,628,344,665,000.00	155,546,745,900	303,233,002,80
R213 On 28/02/2031 Spot Bond			10.71000	84.05368	10.62500	84.41052			096,196,016,371,000.00	1,316,171,430,100	1,352,137,904,20
Total R213 SPOT									16,196,016,371,000.00	316,171,430,100	352,137,904,20
Total For R213									16,196,016,371,000.00	316,171,430,100	352,137,904,20
R214 On 28/02/2041 Spot Bond			11.98000	62.93860	11.93000	63.16576			589,083,249,020,000.00	550,006,949,000	518,254,607,20
Total R214 SPOT									19,083,249,020,000.00	550,006,949,000	518,254,607,20
Total For R214									19,083,249,020,000.00	550,006,949,000	518,254,607,20
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.88197			0.00	0	
Total RDFB15 SPOT									0.00	0	
Total For RDFB15									0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.01352			0.00	0	
Total RDFB17 SPOT									0.00	0	
Total For RDFB17									0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.31666			0.00	0	
Total RDFB18 SPOT									0.00	0	
Total For RDFB18									0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.47159			0.00	1,400,000,000	700,000,00
Total RDFB20 SPOT									0.00	1,400,000,000	700,000,00
Total For RDFB20									0.00	1,400,000,000	700,000,00
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.72325			0.00	0	
Total RDFB21 SPOT									0.00	0	
Total For RDFB21									0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	102.29637			0.00	0	
Total RDFB24 SPOT									0.00	0	
Total For RDFB24									0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	102.23470			0.00	0	
Total RDFB26 SPOT									0.00	0	
Total For RDFB26									0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.79384			0.00	0	
Total RDFB27 SPOT									0.00	0	

Contract 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 RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.43769				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	101.30528				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	101.24153				0.00	200,000,000	200,000,000
Total RDFG03 SPOT										0.00	200,000,000	200,000,000
Total For RDFG03										0.00	200,000,000	200,000,000
RDFG0 On 21/09/2032 Spot Bond					0.00000	101.27627				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.53353				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.54545				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.76543				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	102.18492				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.81591				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	103.04924				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	100.04509				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	102.18385				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.74607				0.00	2,606,160,402	1,303,080,200
Total RED603 SPOT										0.00	2,606,160,402	1,303,080,200
Total For RED603										0.00	2,606,160,402	1,303,080,200
RED70: On 17/04/2026 Spot Bond					0.00000	100.70228				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	100.76297				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	100.40901				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	100.37136				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	101.26063				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.59411				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.57862				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	101.36717				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	99.70711				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES63 On 15/09/2026 Spot Bond					0.00000	101.34064				0.00	200,000,000	100,000,000
Total RES63 SPOT										0.00	200,000,000	100,000,000
Total For RES63										0.00	200,000,000	100,000,000
RFCA1 On 20/12/2026 Spot Bond					0.00000	101.21321				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	101.20965				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	101.25836				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	101.24648				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	101.31180				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	101.29992				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	101.44228				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	101.43042				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	102.10305				0.00	0	1,500,000,000
Total RN2027 SPOT										0.00	0	1,500,000,000
Total For RN2027										0.00	0	1,500,000,000
RN2030 On 17/09/2030 Spot Bond					0.00000	100.21371				0.00	0	1,500,000,000
Total RN2030 SPOT										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RN2030										0.00	0	1,500,000,00
RW23 On 10/12/2023 Spot Bond			9.66000	101.32258	9.66000	101.29665				0.00	0	100,000,00
Total RW23 SPOT										0.00	0	100,000,00
Total For RW23										0.00	0	100,000,00
RW28 On 10/12/2028 Spot Bond			11.72000	95.76669	11.72000	95.73689				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			11.93500	94.71386	11.93500	94.68387				0.00	0	400,000,00
Total RW31 SPOT										0.00	0	400,000,00
Total For RW31										0.00	0	400,000,00
RWL26 On 30/06/2026 Spot Bond					0.00000	102.48617				0.00	0	1,000,000,00
Total RWL26 SPOT										0.00	0	1,000,000,00
Total For RWL26										0.00	0	1,000,000,00
RWL28 On 30/06/2028 Spot Bond			10.87500	96.55004	10.87500	96.52211				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	100.15773				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	100.43789				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.38500	103.77838	9.38500	103.75252				0.00	0	36,300,00
Total SBS20 SPOT										0.00	0	36,300,00
Total For SBS20										0.00	0	36,300,00
SBS21 On 15/05/2026 Spot Bond					0.00000	104.42217				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.38000	104.99694	9.38000	104.97035				0.00	0	1,595,900,00
Total SBS27 SPOT										0.00	0	1,595,900,00
Total For SBS27										0.00	0	1,595,900,00
SBS3 On 25/05/2026 Spot Bond			9.39000	98.68199	9.39000	98.65738				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.66500	101.77200	9.66500	101.74576				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.42000	104.47575	9.42000	104.44963				0.00	0	76,200,00
Total SBS34 SPOT										0.00	0	76,200,00
Total For SBS34										0.00	0	76,200,00
SBS38 On 29/01/2025 Spot Bond			9.42000	99.69772	9.42000	99.67279				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.29500	97.43597	10.29500	97.40939				0.00	0	340,000,00
Total SBS39 SPOT										0.00	0	340,000,00
Total For SBS39										0.00	0	340,000,00
SBS42 On 12/11/2025 Spot Bond			9.33500	105.01556	9.33500	104.98953				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			9.75000	106.10472	9.75000	106.07728				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.27500	9.27500	9.27500	100.27545				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	103.20730				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	102.29616				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.16384				0.00	0	200,000,00
Total SBS57 SPOT										0.00	0	200,000,00
Total For SBS57										0.00	0	200,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	103.73709				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS62 On 31/01/2024 Spot Bond					0.00000	100.30815				0.00	0	200,000,00
Total SBS62 SPOT										0.00	0	200,000,00
Total For SBS62										0.00	0	200,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	100.95635				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	101.19494				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.43418				0.00	0	50,000,00
Total SBS65 SPOT										0.00	0	50,000,00
Total For SBS65										0.00	0	50,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.81571				0.00	600,000,000	300,000,00
Total SBS67 SPOT										0.00	600,000,000	300,000,00
Total For SBS67										0.00	600,000,000	300,000,00
SBS68 On 21/11/2024 Spot Bond					0.00000	102.12586				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.74752				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	100.19852				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	100.39440				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	100.11004				0.00	500,000,000	250,000,00
Total SBS72 SPOT										0.00	500,000,000	250,000,00
Total For SBS72										0.00	500,000,000	250,000,00
SBS74 On 26/04/2025 Spot Bond					0.00000	100.42833				0.00	0	80,000,00
Total SBS74 SPOT										0.00	0	80,000,00
Total For SBS74										0.00	0	80,000,00
SBS75 On 26/04/2027 Spot Bond					0.00000	101.41347				0.00	0	
Total SBS75 SPOT										0.00	0	

Contract 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 SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	102.07549				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	101.07410				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.68478				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.52993				0.00	480,000,000	740,000,00
Total SBS79 SPOT										0.00	480,000,000	740,000,00
Total For SBS79										0.00	480,000,000	740,000,00
SBS80 On 03/02/2028 Spot Bond			9.80500	9.80500	9.80500	97.66205				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.09500	333.33289	5.09500	333.26749				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.48900	5.48900	5.48900	236.43916				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.96264				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0 On 19/08/2026 Spot Bond					0.00000	101.27825				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10 On 31/03/2024 Spot Bond					0.00000	102.81316				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT10 On 30/09/2025 Spot Bond					0.00000	105.30220				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT10 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	104.17102				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	103.17112				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	103.01263				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	101.36556				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	102.04042				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	102.06365				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			9.79500	101.88905	9.79500	101.86258				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.78788				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	100.96737				0.00	0	2,500,000.00
Total SBT206 SPOT										0.00	0	2,500,000.00
Total For SBT206										0.00	0	2,500,000.00
SBT207 On 25/06/2025 Spot Bond					0.00000	105.13045				0.00	600,000,000	300,000.00
Total SBT207 SPOT										0.00	600,000,000	300,000.00
Total For SBT207										0.00	600,000,000	300,000.00
SBT208 On 28/11/2025 Spot Bond					0.00000	104.23144				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT209 On 29/06/2026 Spot Bond					0.00000	102.40217				0.00	360,000,000	180,000,000
Total SBT209 SPOT										0.00	360,000,000	180,000,000
Total For SBT209										0.00	360,000,000	180,000,000
SLI5 On 16/08/2026 Spot Bond					0.00000	102.80840				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.62866				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			9.86000	98.31723	9.86000	98.29109				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	102.28869				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	102.18049				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	102.15861				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	102.22399				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	102.26788				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	102.24601				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	102.20229				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	102.26764				0.00	0	
Total SLRB9 SPOT										0.00	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 SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	102.31155				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	102.30060				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	102.28962				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	102.35495				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.87194				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.68239				0.00	1,700,000,000	1,900,000,000
Total SNT06 SPOT										0.00	1,700,000,000	1,900,000,000
Total For SNT06										0.00	1,700,000,000	1,900,000,000
SNT07 On 06/04/2028 Spot Bond					0.00000	100.77752				0.00	200,000,000	100,000,000
Total SNT07 SPOT										0.00	200,000,000	100,000,000
Total For SNT07										0.00	200,000,000	100,000,000
SOL01 On 17/10/2025 Spot Bond					0.00000	100.80790				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	101.30303				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	102.27303				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.84896				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.87281				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA15 On 21/08/2025 Spot Bond					0.00000	101.85094				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA16 On 21/08/2027 Spot Bond					0.00000	101.87864				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG004 On 27/09/2023 Spot Bond					0.00000	101.27929				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG005 On 15/03/2024 Spot Bond					0.00000	101.80142				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG007 On 18/06/2024 Spot Bond					0.00000	101.83142				0.00	500,000,000	250,000,000
Total SPG007 SPOT										0.00	500,000,000	250,000,000
Total For SPG007										0.00	500,000,000	250,000,000
SPG009 On 15/10/2024 Spot Bond					0.00000	101.08179				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG010 On 01/12/2023 Spot Bond					0.00000	102.04813				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.98141				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG012 On 29/03/2028 Spot Bond					0.00000	101.41255				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	
SPG013 On 03/07/2028 Spot Bond					0.00000	100.96461				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC04 On 29/03/2024 Spot Bond					0.00000	100.91266				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSA08 On 16/05/2024 Spot Bond					0.00000	101.58871				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN01 On 31/01/2025 Spot Bond			5.81000	5.81000	5.81000	165.68104				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01 On 21/12/2026 Spot Bond			8.88500	105.86905	8.88500	105.84392				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02 On 28/02/2031 Spot Bond			10.11500	86.76589	10.11500	86.74263				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	101.21205				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	100.82269				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			9.34000	103.05160	9.34000	103.02571				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.52000	118.51539	5.52000	118.49086				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	98.93439				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	100.08429				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	101.13260				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			5.22500	5.22500	5.22500	333.12058				0.00	0	
Total SSN050 SPOT										0.00	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 SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.21500	5.21500	5.21500	167.10372				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.82000	5.82000	5.82000	114.46441				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.30000	5.30000	5.30000	117.71436				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.55000	5.55000	5.55000	213.84509				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	106.36528				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.91740				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.54652				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	99.89130				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.61400	5.61400	5.61400	233.99223				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.58729				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	98.60257				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	
SSN10(On 31/01/2030 Spot Bond			10.86000	87.00824	10.86000	86.98324				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10(On 21/12/2026 Spot Bond					0.00000	101.37152				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10(On 31/03/2028 Spot Bond			5.53000	214.07093	5.53000	214.02640				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10(On 07/12/2033 Spot Bond			5.68900	232.58789	5.68900	232.53854				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111On 31/03/2024 Spot Bond					0.00000	96.33313				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12(On 11/09/2023 Spot Bond					0.00000	101.41356				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN12(On 31/08/2024 Spot Bond					0.00000	101.62932				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13(On 27/10/2023 Spot Bond					0.00000	98.79077				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.71710				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	99.63068				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			7.63000	7.63000	7.63000	101.28331				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN17: On 28/02/2025 Spot Bond					0.00000	98.85304				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	103.07054				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			4.96234	111.50877	4.96234	111.48725				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			4.98479	45.37230	4.98479	110.72569				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.90325				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.41569				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.89213				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	101.13191				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			4.76000	4.76000	4.76000	100.80339				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	102.09430				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	101.94379				0.00	0	
Total SSN200 SPOT										0.00	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 SSN200										0.00	0	
SSN20 On 23/08/2023 Spot Bond					0.00000	101.81224				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20 On 30/05/2028 Spot Bond					0.00000	101.87561				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20 On 13/09/2023 Spot Bond					0.00000	101.30517				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20 On 26/09/2023 Spot Bond					0.00000	101.06591				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20 On 21/06/2024 Spot Bond					0.00000	101.06731				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20 On 07/12/2023 Spot Bond					0.00000	101.00071				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN20 On 13/10/2023 Spot Bond					0.00000	100.72630				0.00	0	
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN20 On 12/10/2023 Spot Bond					0.00000	100.58269				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST20 On 08/12/2026 Spot Bond					0.00000	102.46188				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20 On 31/08/2027 Spot Bond					0.00000	103.19927				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST20 On 03/03/2028 Spot Bond					0.00000	102.12182				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	104.93292				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	102.90753				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.40000	102.31168	9.40000	102.28600				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.91333				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.89222				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.85624				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.91481				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.90045				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.65626				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.90045				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	
T17A31 On 21/02/2026 Spot Bond			7.53000	102.53145	7.53000	102.51052				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.04000	102.76698	8.04000	102.74461				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T18A11 On 21/08/2025 Spot Bond					0.00000	101.80962				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.87084				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A13 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total T18A13 SPOT										0.00	0	
Total For T18A13										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.91046				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.90052				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A23 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total T18A23 SPOT										0.00	0	
Total For T18A23										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.61000	103.74553	9.61000	103.69175				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
T18A33 On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total T18A33 SPOT										0.00	0	
Total For T18A33										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.54656				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.50543				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS156 On 03/09/2023 Spot Bond					0.00000	101.61385				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	102.11715				0.00	0	100,000,00
Total TFS157 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TFS157										0.00	0	100,000,00
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.41791				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS16€ On 27/05/2024 Spot Bond					0.00000	102.03238				0.00	0	80,000,00
Total TFS162 SPOT										0.00	0	80,000,00
Total For TFS162										0.00	0	80,000,00
TFS16€ On 22/10/2024 Spot Bond					0.00000	100.52625				0.00	0	70,000,00
Total TFS164 SPOT										0.00	0	70,000,00
Total For TFS164										0.00	0	70,000,00
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.47009				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.49503				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.89410				0.00	0	80,000,00
Total TFS167 SPOT										0.00	0	80,000,00
Total For TFS167										0.00	0	80,000,00
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.95687				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.60672				0.00	0	10,000,00
Total TFS169 SPOT										0.00	0	10,000,00
Total For TFS169										0.00	0	10,000,00
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.70597				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.83482				0.00	0	40,000,00
Total TFS171 SPOT										0.00	0	40,000,00
Total For TFS171										0.00	0	40,000,00
TFS17€ On 22/02/2027 Spot Bond					0.00000	101.93967				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS17€ On 30/01/2026 Spot Bond					0.00000	100.00821				0.00	0	

Contract 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	100.15503				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	101.33698				0.00	0	70,000,00
Total TFS175 SPOT										0.00	0	70,000,00
Total For TFS175										0.00	0	70,000,00
TFS176 On 13/03/2028 Spot Bond					0.00000	101.36241				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	101.90070				0.00	0	100,000,00
Total TH16A2 SPOT										0.00	0	100,000,00
Total For TH16A2										0.00	0	100,000,00
TH16A3 On 21/08/2024 Spot Bond			8.81000	103.52496	8.81000	103.50031				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.91065				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.90468				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.08000	102.28591	6.08000	102.26899				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.94846				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	102.11857				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	102.11857				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	102.02407				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.01014				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.10563				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	102.07977				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.43766				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.60655				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.50721				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.98991				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.96009				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.95015				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.06146				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	102.01575				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	102.00978				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.42695				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.35348				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	102.30781				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.78722				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.95024				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.77506				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18B: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TH18B3 SPOT										0.00	0	
Total For TH18B3										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.08941				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	102.04965				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18C: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TH18C3 SPOT										0.00	0	
Total For TH18C3										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.28813				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	102.24839				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18D: On 21/08/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TH18D3 SPOT										0.00	0	
Total For TH18D3										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.80353				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.78726				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TH18O: On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TH18O3 SPOT										0.00	0	
Total For TH18O3										0.00	0	
TL25 On 04/09/2024 Spot Bond			9.76000	103.77168	9.76000	103.74482				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.57561				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			9.97000	101.49117	9.97000	101.46419				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.77893				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.44879				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	102.04763				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TL32 On 09/02/2027 Spot Bond					0.00000	100.16786				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.59457				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	
TN23 On 06/11/2023 Spot Bond			9.94000	102.76922	9.94000	102.74193				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	83.81481	100.00000	83.63260				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.26000	102.97877	10.26000	102.95031				0.00	0	1,660,000,00
Total TN25 SPOT										0.00	0	1,660,000,00
Total For TN25										0.00	0	1,660,000,00
TN25/R On 19/08/2025 Spot Bond			100.00000	31.06496	100.00000	30.99545				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.44000	93.54599	11.44000	93.51772				0.00	0	6,400,000,00
Total TN27 SPOT										0.00	0	6,400,000,00
Total For TN27										0.00	0	6,400,000,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.50170	100.00000	13.47199				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.12500	96.42473	11.12500	96.39590				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			11.79500	97.16421	11.79500	97.13380				0.00	0	900,000,00
Total TN30 SPOT										0.00	0	900,000,00
Total For TN30										0.00	0	900,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.79014	8.00000	116.76512				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.71700	92.10201	12.71700	92.07066				0.00	0	
Total TN34 SPOT										0.00	0	

Contract 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 TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.10000	87.48599	13.10000	87.45567				0.00	0	610,000,00
Total TN40 SPOT										0.00	0	610,000,00
Total For TN40										0.00	0	610,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	103.40395	10.75000	103.37438				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	102.41321				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	99.88054				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.10000	104.24477	6.10000	106.03171				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	101.31726				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	101.20263				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A21 On 20/06/2026 Spot Bond					0.00000	101.21555				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	101.23337				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			7.93000	100.11299	7.93000	100.09172				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.60270				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A On 13/04/2024 Spot Bond			9.94000	102.35514	9.94000	102.32801				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A On 13/04/2024 Spot Bond					0.00000	100.60072				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A On 13/04/2024 Spot Bond			8.94000	102.42908	8.94000	102.40461				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	99.45944				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	100.87506				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.30410				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	101.26425				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.49551				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	101.49973				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP26 On 13/02/2024 Spot Bond					0.00000	95.62909				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP26 On 08/03/2024 Spot Bond					0.00000	95.09782				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.31943				0.00	0	100,000,00
Total TU1A11 SPOT										0.00	0	100,000,00
Total For TU1A11										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.03209				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	100.37370				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	102.17236				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.67756				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.51084				0.00	0	
Total TWC446 SPOT										0.00	0	
Total For TWC446										0.00	0	
TWC44 On 06/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TWC447 SPOT										0.00	0	
Total For TWC447										0.00	0	
TWC44 On 16/10/2023 Spot Bond					0.00000	100.84765				0.00	0	
Total TWC448 SPOT										0.00	0	
Total For TWC448										0.00	0	
TWC44 On 20/10/2023 Spot Bond					0.00000	100.64596				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
TWC45 On 06/11/2023 Spot Bond					0.00000	100.37566				0.00	0	
Total TWC451 SPOT										0.00	0	
Total For TWC451										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.23000	104.70018	11.23000	104.66910				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	102.10411				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	102.24600				0.00	0	
Total UU1A02 SPOT										0.00	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 UU1A02										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	102.13688				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.27876				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0: On 15/05/2024 Spot Bond					0.00000	102.09319				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0: On 15/05/2026 Spot Bond					0.00000	102.31151				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0: On 15/05/2026 Spot Bond			10.76500	10.76500	10.76500	100.91743				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1: On 15/05/2024 Spot Bond					0.00000	102.30780				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1: On 15/05/2026 Spot Bond					0.00000	102.52880				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.31151				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.36391				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0: On 15/05/2026 Spot Bond					0.00000	102.62703				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.59529				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0: On 15/05/2026 Spot Bond					0.00000	102.63893				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.57346				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.86024				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.87673				0.00	600,000,000	300,000,000
Total VKE14 SPOT										0.00	600,000,000	300,000,000
Total For VKE14										0.00	600,000,000	300,000,000
VKE16 On 14/02/2025 Spot Bond					0.00000	102.73979				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.73256				0.00	0	530,000,000
Total VKE18 SPOT										0.00	0	530,000,000
Total For VKE18										0.00	0	530,000,000
VKE19 On 27/08/2025 Spot Bond					0.00000	102.25992				0.00	0	2,000,000,000
Total VKE19 SPOT										0.00	0	2,000,000,000
Total For VKE19										0.00	0	2,000,000,000
VKE20 On 27/08/2027 Spot Bond					0.00000	102.29715				0.00	0	
Total VKE20 SPOT										0.00	0	
Total For VKE20										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
Total for SPOT										3.02e+017	258,273,928,002	529,907,583,400
Total for SPOT :										3.02e+017	258,273,928,002	529,907,583,400
Total Futures										3.02e+017	258,273,976,222	529,909,247,000
Total Options										0.00	0	211,600
Grand Total:										3.02e+017	258,273,976,222	529,909,458,700