



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/07/2023

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			12.90119	72.92874	12.83699	73.20922			0.00	0	35
ES33 On 02/11/2023 Bond Future			13.05482	70.75454	12.98809	71.04020			0.00	0	
ES33 On 01/02/2024 Bond Future			13.20813	72.38210	13.13887	72.67256			0.00	0	
ES33 On 02/05/2024 Bond Future			13.36694	70.24457	13.29200	70.55241			0.00	0	
ES33 On 01/08/2024 Bond Future			13.53200	71.86256	13.45572	72.16924			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			13.35405	69.29121	13.29488	69.58292			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.50083	66.57105	13.43942	66.86817			0.00	0	
ES42 On 01/02/2024 Bond Future			13.64027	68.10263	13.57672	68.40494			0.00	0	
ES42 On 02/05/2024 Bond Future			13.78973	65.40422	13.72131	65.72373			0.00	0	
ES42 On 01/08/2024 Bond Future			13.94148	66.90970	13.87195	67.22860			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			169.85421	169.85421	169.88109	169.88109			0.00	0	1,35

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	02/11/2023	Bond Future			173.63739	173.63739	173.66231	173.66231			0.00	0	4,8
I2025	On	01/02/2024	Bond Future			175.83690	175.83690	175.85830	175.85830			0.00	0	
I2025	On	02/05/2024	Bond Future			179.87768	179.87768	179.92564	179.92564			0.00	0	
I2025	On	01/08/2024	Bond Future			182.18402	182.18402	182.21303	182.21303			0.00	0	
Total I2025 Future												0.00	0	6,15
Total For I2025												0.00	0	6,15
I2029	On	03/08/2023	Bond Future			122.99516	122.99516	123.09260	123.09260			0.00	0	1,85
I2029	On	02/11/2023	Bond Future			124.40285	124.40285	124.50070	124.50070			0.00	0	1,14
I2029	On	01/02/2024	Bond Future			127.26407	127.26407	127.36105	127.36105			0.00	0	
I2029	On	02/05/2024	Bond Future			128.82053	128.82053	128.93868	128.93868			0.00	0	
I2029	On	01/08/2024	Bond Future			131.79088	131.79088	131.89726	131.89726			0.00	0	
Total I2029 Future												0.00	0	3,04
Total For I2029												0.00	0	3,04
I2033	On	03/08/2023	Bond Future			116.45511	116.45511	116.35568	116.35568			0.00	0	6,95
I2033	On	02/11/2023	Bond Future			117.62423	117.62423	117.52087	117.52087			0.00	0	25
I2033	On	01/02/2024	Bond Future			120.32951	120.32951	120.22085	120.22085			0.00	0	
I2033	On	02/05/2024	Bond Future			121.63156	121.63156	121.53825	121.53825			0.00	0	
I2033	On	01/08/2024	Bond Future			124.43630	124.43630	124.32711	124.32711			0.00	0	
Total I2033 Future												0.00	0	7,27
Total For I2033												0.00	0	7,27
I2038	On	03/08/2023	Bond Future			125.98633	125.98633	126.13244	126.13244			0.00	0	1,80
I2038	On	02/11/2023	Bond Future			128.79247	128.79247	128.93991	128.93991			0.00	0	2,95
I2038	On	01/02/2024	Bond Future			129.73635	129.73635	129.88427	129.88427			0.00	0	
I2038	On	02/05/2024	Bond Future			132.71753	132.71753	132.88820	132.88820			0.00	0	
I2038	On	01/08/2024	Bond Future			133.70584	133.70584	133.86566	133.86566			0.00	0	
Total I2038 Future												0.00	0	4,75
Total For I2038												0.00	0	4,75
I2046	On	03/08/2023	Bond Future			111.46131	111.46131	110.94395	110.94395			0.00	0	12,45
I2046	On	02/11/2023	Bond Future			111.85133	111.85133	111.32075	111.32075			0.00	0	5,07
I2046	On	01/02/2024	Bond Future			114.42404	114.42404	113.87843	113.87843			0.00	0	
I2046	On	02/05/2024	Bond Future			114.90340	114.90340	114.36241	114.36241			0.00	0	
I2046	On	01/08/2024	Bond Future			117.55238	117.55238	116.98584	116.98584			0.00	0	
Total I2046 Future												0.00	0	17,50
Total For I2046												0.00	0	17,50
I2050	On	03/08/2023	Bond Future			110.54060	110.54060	110.53927	110.53927			0.00	0	9,55
I2050	On	02/11/2023	Bond Future			113.00273	113.00273	112.99958	112.99958			0.00	0	4,48
I2050	On	01/02/2024	Bond Future			113.35441	113.35441	113.34891	113.34891			0.00	0	
I2050	On	02/05/2024	Bond Future			115.95916	115.95916	115.97039	115.97039			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2050	On	01/08/2024	Bond Future			116.32360	116.32360	116.32226	116.32226			0.00	0	
Total I2050 Future												0.00	0	14,07
Total For I2050												0.00	0	14,07
R186	On	03/08/2023	Bond Future			9.40675	104.44887	9.36104	104.58099		4.55	1,953,611,664.48	18,704	40,08
R186	On	02/11/2023	Bond Future			9.44898	106.74955	9.39955	106.88299		4.40	2,447,126,684.20	22,924	67,66
R186	On	01/02/2024	Bond Future			9.46793	103.86824	9.41454	104.00213		4.25	0.00	0	
R186	On	02/05/2024	Bond Future			9.49121	106.23113	9.42516	106.38386		3.82	0.00	0	
R186	On	01/08/2024	Bond Future			9.51591	103.34509	9.44774	103.48913		3.58	0.00	0	
Total R186 Future												4,400,738,348.68	41,628	107,76
R186	On	03/08/2023	Bond Future	9.73	Call			1,272.87000	1.27287	1,170,590	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			212.43000	0.21243	242,270	5.27	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Call			1,295.83000	1.29583	1,192,840	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			206.84000	0.20684	235,970	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,318.82000	1.31882	1,215,220	5.30	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			201.29000	0.20129	229,810	5.30	0.00	0	
R186	On	02/11/2023	Bond Future	9.15	Call			760.89000	0.76089	692,760	4.31	0.00	0	1,7
R186	On	02/11/2023	Bond Future	9.15	Put			1,437.92000	1.43792	1,503,230	4.31	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,054.30000	1.05430	967,560	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			1,107.14000	1.10714	1,153,840	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,068.26000	1.06826	980,960	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			1,094.07000	1.09407	1,140,210	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,082.56000	1.08256	994,470	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			1,081.35000	1.08135	1,126,700	4.37	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,004.50000	3.00450	2,871,980	4.82	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			293.30000	0.29330	294,220	4.82	0.00	0	1,7
R186	On	01/02/2024	Bond Future	9.50	Put			1,263.10000	1.26310	1,292,280	4.25	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,492.20000	1.49220	1,386,800	4.26	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,252.96000	1.25296	1,281,450	4.26	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,506.84000	1.50684	1,401,070	4.26	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,242.58000	1.24258	1,270,700	4.26	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,477.31000	1.47731	1,372,600	4.25	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			272.99000	0.27299	257,050	3.42	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			3,616.18000	3.61618	3,752,970	3.42	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			1,927.93000	1.92793	1,804,010	3.95	0.00	0	2,0
R186	On	02/05/2024	Bond Future	9.73	Put			1,225.43000	1.22543	1,254,240	3.95	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			266.14000	0.26614	250,580	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			3,657.57000	3.65757	3,794,740	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,014.63000	3.01463	2,881,320	4.31	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Put			789.53000	0.78953	808,950	4.31	0.00	0	2,0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R186	On	02/05/2024	Bond Future	8.00	Call		269.55000	0.26955	253,800	3.43	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put		3,636.86000	3.63686	3,773,840	3.43	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		2,413.02000	2.41302	2,447,470	3.24	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		802.82000	0.80282	692,310	3.24	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		2,400.01000	2.40001	2,433,540	3.24	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		785.35000	0.78535	676,680	3.23	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		2,425.70000	2.42570	2,461,070	3.23	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		794.25000	0.79425	684,660	3.24	0.00	0	
Total R186 Option											0.00	0	7,45
Total For R186											4,400,738,348.68	41,628	115,25
R197	On	03/08/2023	Bond Future			334.75346	334.75346	334.75627	334.75627		0.00	0	
R197	On	02/11/2023	Bond Future			342.20935	342.20935	342.20719	342.20719		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			247.37306	247.37306	248.62964	248.62964		0.00	0	5,3
R202	On	02/11/2023	Bond Future			252.88271	252.88271	254.16345	254.16345		0.00	0	
R202	On	01/02/2024	Bond Future			253.73112	253.73112	255.03594	255.03594		0.00	0	
R202	On	02/05/2024	Bond Future			259.56181	259.56181	260.93443	260.93443		0.00	0	
R202	On	01/08/2024	Bond Future			260.44039	260.44039	261.81634	261.81634		0.00	0	
Total R202 Future											0.00	0	5,35
Total For R202											0.00	0	5,35
R2030	On	03/08/2023	Bond Future			10.78660	87.41583	10.71661	87.71033	8.97	2,430,422,321.49	27,803	62,98
R2030	On	02/11/2023	Bond Future			10.87836	89.34145	10.80501	89.64113	9.21	2,418,205,027.15	27,067	36,70
R2030	On	01/02/2024	Bond Future			10.96371	87.36930	10.88686	87.67362	9.12	0.00	0	
R2030	On	02/05/2024	Bond Future			11.06159	89.35669	10.97693	89.68126	8.51	0.00	0	
R2030	On	01/08/2024	Bond Future			11.16825	87.39083	11.08131	87.71253	8.30	0.00	0	
Total R2030 Future											4,848,627,348.64	54,870	99,65
R2030	On	03/08/2023	Bond Future	10.40	Call		338.28000	0.33828	197,770	7.83	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	10.40	Put		1,686.24000	1.68624	1,840,230	7.83	0.00	0	
R2030	On	03/08/2023	Bond Future	10.65	Call		776.50000	0.77650	567,480	8.66	0.00	0	3,
R2030	On	03/08/2023	Bond Future	10.65	Put		1,057.94000	1.05794	1,143,420	8.66	0.00	0	
R2030	On	03/08/2023	Bond Future	11.34	Call		2,810.83000	2.81083	2,524,930	10.58	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		220.48000	0.22048	228,210	10.62	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		7,477.22000	7.47722	7,183,320	13.26	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		8.26000	0.00826	8,860	13.26	0.00	0	1,0
R2030	On	03/08/2023	Bond Future	11.34	Put		231.20000	0.23120	239,800	10.58	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		8,591.29000	8.59129	8,297,600	13.58	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		2.45000	0.00245	3,260	13.58	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 Intert
R2030 On 03/08/2023 Bond Future	11.35	Call			2,846.00000	2.84600	2,559,660	10.60		0.00	0	
R2030 On 03/08/2023 Bond Future	11.35	Put			225.78000	0.22578	233,940	10.60		0.00	0	
R2030 On 03/08/2023 Bond Future	11.36	Call			2,881.27000	2.88127	2,594,500	10.62		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			308.99000	0.30899	284,220	9.07		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			5,554.00000	5.55400	5,828,910	9.07		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			534.62000	0.53462	471,950	8.94		0.00	0	50
R2030 On 02/11/2023 Bond Future	9.89	Put			4,383.72000	4.38372	4,620,730	8.94		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			711.36000	0.71136	628,970	8.94		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			3,786.78000	3.78678	4,004,070	8.94		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,140.59000	1.14059	1,009,860	9.01		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.39	Put			2,860.71000	2.86071	3,029,660	9.01		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			1,541.27000	1.54127	1,378,690	9.13		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.62	Put			2,302.91000	2.30291	2,440,010	9.13		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Call			1,907.55000	1.90755	1,721,130	9.25		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,928.07000	1.92807	2,041,330	9.25		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			1,929.42000	1.92942	1,741,560	9.25		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Put			1,909.00000	1.90900	2,020,820	9.25		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			1,951.21000	1.95121	1,762,110	9.26		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,889.87000	1.88987	2,000,450	9.26		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			2,665.64000	2.66564	2,442,170	9.50		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			1,387.78000	1.38778	1,463,990	9.50		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			3,507.60000	3.50760	3,259,930	9.78		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Put			994.93000	0.99493	1,046,940	9.78		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			3,915.96000	3.91596	3,659,370	9.92		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			852.93000	0.85293	896,020	9.92		0.00	0	80
R2030 On 02/11/2023 Bond Future	12.27	Call			6,134.88000	6.13488	5,849,920	10.62		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			386.42000	0.38642	401,140	10.62		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.89	Put			4,930.34000	4.93034	5,178,300	8.80		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Put			4,588.07000	4.58807	4,812,430	8.74		0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,059.29000	1.05929	974,570	8.75		0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			4,377.53000	4.37753	4,597,130	8.75		0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Call			596.60000	0.59660	574,670	8.97		0.00	0	40
R2030 On 01/02/2024 Bond Future	9.57	Put			6,023.54000	6.02354	6,305,930	8.97		0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			859.91000	0.85991	803,550	8.80		0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			3,498.58000	3.49858	3,685,090	8.82		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			2,669.66000	2.66966	2,475,280	9.12		0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			2,222.09000	2.22209	2,332,030	9.12		0.00	0	70
R2030 On 01/02/2024 Bond Future	9.93	Call			901.62000	0.90162	837,000	8.78		0.00	0	1,30
R2030 On 01/02/2024 Bond Future	9.93	Put			4,804.23000	4.80423	5,043,930	8.78		0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Call			978.23000	0.97823	898,270	8.74		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 Intert
R2030 On 01/02/2024 Bond Future	11.35	Put			1,695.95000	1.69595	1,774,310	9.39	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			3,535.53000	3.53553	3,308,680	9.40	0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,682.80000	1.68280	1,760,270	9.40	0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,170.01000	1.17001	1,079,180	8.77	0.00	0	20
R2030 On 01/02/2024 Bond Future	10.16	Put			4,115.04000	4.11504	4,328,530	8.77	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			1,498.66000	1.49866	1,380,850	8.82	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.75	Put			1,237.23000	1.23723	1,292,100	9.75	0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			4,863.00000	4.86300	4,608,410	9.84	0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			1,143.08000	1.14308	1,192,810	9.84	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			3,408.76000	3.40876	3,185,900	9.36	0.00	0	
R2030 On 01/02/2024 Bond Future	11.31	Put			1,749.48000	1.74948	1,830,940	9.36	0.00	0	1,30
R2030 On 01/02/2024 Bond Future	11.35	Call			3,510.04000	3.51004	3,284,080	9.39	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			1,134.18000	1.13418	1,183,240	9.85	0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			5,589.72000	5.58972	5,324,690	10.08	0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			936.85000	0.93685	976,140	10.08	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			3,561.10000	3.56110	3,333,620	9.41	0.00	0	
R2030 On 01/02/2024 Bond Future	11.37	Put			1,669.74000	1.66974	1,746,580	9.41	0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Call			4,580.28000	4.58028	4,330,830	9.75	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Call			4,891.67000	4.89167	4,636,410	9.85	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			983.58000	0.98358	915,850	8.10	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			5,573.47000	5.57347	5,830,310	8.10	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			994.31000	0.99431	924,200	8.10	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			5,543.26000	5.54326	5,797,720	8.10	0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			838.02000	0.83802	789,110	8.14	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			6,085.99000	6.08599	6,361,650	8.14	0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			2,104.93000	2.10493	1,930,750	8.28	0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			3,490.00000	3.49000	3,640,390	8.28	0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			2,481.23000	2.48123	2,286,690	8.40	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			3,086.86000	3.08686	3,216,890	8.40	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			973.18000	0.97318	907,310	8.10	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			5,604.03000	5.60403	5,862,730	8.10	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			5,133.18000	5.13318	4,866,640	9.27	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,528.01000	1.52801	1,586,040	9.27	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			6,346.57000	6.34657	6,064,200	9.64	0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			1,156.16000	1.15616	1,198,360	9.64	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Call			1,385.31000	1.38531	1,265,580	8.10	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			4,595.90000	4.59590	4,800,740	8.10	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Call			8,523.00000	8.52300	8,261,850	10.17	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			647.73000	0.64773	711,150	10.17	0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Call			3,109.53000	3.10953	2,888,510	8.60	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Inter
R2030	On	02/05/2024	Bond Future	11.12	Put			2,561.90000	2.56190	2,665,450	8.60	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			4,460.95000	4.46095	4,636,360	7.94	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			1,826.61000	1.82661	1,678,930	7.94	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			4,437.84000	4.43784	4,611,860	7.94	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			1,795.94000	1.79594	1,651,050	7.94	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			4,484.14000	4.48414	4,660,950	7.94	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			1,811.24000	1.81124	1,664,950	7.94	0.00	0	
Total R2030 Option												0.00	0	22,30
Total For R2030												4,848,627,348.64	54,870	121,95
R2032	On	03/08/2023	Bond Future			11.44377	85.66257	11.37907	85.97171		10.49	2,036,541,939.18	23,774	88,66
R2032	On	02/11/2023	Bond Future			11.55200	83.38656	11.48463	83.70126		11.64	2,526,779,541.12	30,302	103,21
R2032	On	01/02/2024	Bond Future			11.65316	85.28517	11.58315	85.60498		11.24	0.00	0	
R2032	On	02/05/2024	Bond Future			11.76202	83.06221	11.68588	83.40196		10.82	0.00	0	
R2032	On	01/08/2024	Bond Future			11.87637	84.95778	11.79883	85.29548		9.75	0.00	0	
Total R2032 Future												4,563,321,480.30	54,076	191,94
R2032	On	03/08/2023	Bond Future	9.60	Call			0.00000	0.00000	0,000	6.62	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			9,128.23000	9.12823	9,437,370	6.62	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			0.21000	0.00021	0,020	6.16	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	10.30	Put			5,387.54000	5.38754	5,696,490	6.16	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			1,235.95000	1.23595	972,270	10.30	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			808.07000	0.80807	845,580	10.49	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			1,539.57000	1.53957	1,260,620	10.66	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			726.12000	0.72612	756,310	10.66	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			2,220.32000	2.22032	1,921,980	11.35	0.00	0	
R2032	On	03/08/2023	Bond Future	11.75	Put			468.37000	0.46837	479,170	11.35	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			457.86000	0.45786	468,020	11.38	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			2,292.52000	2.29252	1,993,000	11.42	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			447.50000	0.44750	457,120	11.42	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			2,777.88000	2.77788	2,473,090	11.83	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			331.32000	0.33132	335,670	11.83	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			1,384.66000	1.38466	1,113,030	10.49	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			897.12000	0.89712	942,580	10.30	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			3,167.32000	3.16732	2,860,300	12.15	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			262.05000	0.26205	264,170	12.15	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			3,326.17000	3.32617	3,017,920	12.26	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			238.39000	0.23839	239,280	12.26	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.76	Call			2,256.36000	2.25636	1,957,380	11.38	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Call			657.78000	0.65778	563,170	10.94	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Put			4,989.88000	4.98988	5,209,970	10.94	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	02/11/2023	Bond Future	10.71	Call			798.56000	0.79856	691,170	11.00	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Put			4,532.66000	4.53266	4,739,970	11.00	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			1,402.82000	1.40282	1,233,090	11.24	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			3,278.21000	3.27821	3,423,180	11.24	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			1,663.18000	1.66318	1,473,470	11.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,914.69000	2.91469	3,039,680	11.35	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Call			1,684.16000	1.68416	1,493,070	11.36	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,887.93000	2.88793	3,011,540	11.36	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			1,705.49000	1.70549	1,512,820	11.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Put			2,861.55000	2.86155	2,983,580	11.37	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call			1,792.26000	1.79226	1,594,070	11.41	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put			2,757.85000	2.75785	2,874,360	11.41	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call			3,069.27000	3.06927	2,814,840	11.97	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put			1,701.10000	1.70110	1,761,370	11.97	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.90	Call			3,423.39000	3.42339	3,158,880	12.12	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			1,507.87000	1.50787	1,558,060	12.12	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			4,568.74000	4.56874	4,282,370	12.57	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			1,039.96000	1.03996	1,068,290	12.57	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			5,811.96000	5.81196	6,018,400	10.61	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,331.37000	1.33137	1,202,510	10.70	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.76	Put			5,215.97000	5.21597	5,406,920	10.70	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Put			4,200.63000	4.20063	4,343,080	10.88	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			3,421.82000	3.42182	3,174,990	11.49	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Put			2,662.30000	2.66230	2,735,280	11.49	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.01	Call			537.76000	0.53776	498,810	10.73	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			8,170.54000	8.17054	8,451,400	10.73	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,095.69000	1.09569	982,320	10.61	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.84	Put			2,497.58000	2.49758	2,564,790	11.59	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			3,690.24000	3.69024	3,436,970	11.60	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Put			2,479.88000	2.47988	2,546,420	11.60	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,362.28000	1.36228	1,230,470	10.71	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			5,149.72000	5.14972	5,337,720	10.71	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			1,901.31000	1.90131	1,723,950	10.88	0.00	0	50
R2032	On	01/02/2024	Bond Future	12.62	Put			1,419.43000	1.41943	1,449,670	12.47	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.73	Call			6,350.08000	6.35008	6,057,490	12.59	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,309.28000	1.30928	1,336,500	12.59	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.83	Call			3,635.84000	3.63584	3,383,920	11.58	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			2,515.39000	2.51539	2,583,280	11.58	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			3,663.00000	3.66300	3,410,400	11.59	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Call			5,612.60000	5.61260	5,327,030	12.33	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	01/02/2024	Bond Future	12.50	Put		1,549.67000	1.54967	1,583,910	12.33	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call		5,994.57000	5.99457	5,705,000	12.47	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Call		1,169.12000	1.16912	1,110,280	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.54	Put		6,509.72000	6.50972	6,790,630	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Call		1,181.80000	1.18180	1,120,690	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.55	Put		6,473.88000	6.47388	6,752,520	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.59	Call		1,233.15000	1.23315	1,163,070	10.21	0.00	0	50
R2032	On	02/05/2024	Bond Future	10.59	Put		6,331.53000	6.33153	6,601,200	10.21	0.00	0	
R2032	On	02/05/2024	Bond Future	10.65	Call		1,313.04000	1.31304	1,228,660	10.20	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	10.65	Put		6,121.90000	6.12190	6,377,270	10.20	0.00	0	1,000
R2032	On	02/05/2024	Bond Future	10.36	Call		978.97000	0.97897	935,760	10.26	0.00	0	
R2032	On	02/05/2024	Bond Future	10.36	Put		7,198.72000	7.19872	7,495,260	10.26	0.00	0	
R2032	On	02/05/2024	Bond Future	11.09	Call		2,006.53000	2.00653	1,864,740	10.34	0.00	0	50
R2032	On	02/05/2024	Bond Future	11.09	Put		4,729.56000	4.72956	4,927,520	10.34	0.00	0	
R2032	On	02/05/2024	Bond Future	11.35	Call		2,519.29000	2.51929	2,342,960	10.50	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	11.35	Put		4,040.06000	4.04006	4,203,480	10.50	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Call		1,194.56000	1.19456	1,131,170	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	10.56	Put		6,438.17000	6.43817	6,714,530	10.22	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Call		7,626.33000	7.62633	7,337,080	12.29	0.00	0	
R2032	On	02/05/2024	Bond Future	13.18	Put		1,280.22000	1.28022	1,330,720	12.29	0.00	0	50
R2032	On	02/05/2024	Bond Future	13.35	Call		8,177.17000	8.17717	7,882,780	12.47	0.00	0	
R2032	On	02/05/2024	Bond Future	13.35	Put		1,150.12000	1.15012	1,195,480	12.47	0.00	0	1,500
R2032	On	02/05/2024	Bond Future	10.86	Call		1,618.62000	1.61862	1,501,110	10.23	0.00	0	1,000
R2032	On	02/05/2024	Bond Future	10.86	Put		5,423.84000	5.42384	5,646,080	10.23	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Call		6,735.51000	6.73551	6,455,340	12.00	0.00	0	
R2032	On	02/05/2024	Bond Future	12.90	Put		1,528.69000	1.52869	1,588,270	12.00	0.00	0	1,000
R2032	On	01/08/2024	Bond Future	11.13	Put		5,083.83000	5.08383	5,256,900	9.32	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Call		2,113.05000	2.11305	1,946,640	9.33	0.00	0	
R2032	On	01/08/2024	Bond Future	11.14	Put		5,056.25000	5.05625	5,227,540	9.33	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Call		2,131.27000	2.13127	1,963,400	9.33	0.00	0	
R2032	On	01/08/2024	Bond Future	11.15	Put		5,028.79000	5.02879	5,198,620	9.33	0.00	0	
R2032	On	01/08/2024	Bond Future	11.13	Call		2,094.92000	2.09492	1,930,290	9.32	0.00	0	
Total R2032 Option											0.00	0	79,800
Total For R2032											4,563,321,480.30	54,076	271,700
R2035	On	03/08/2023	Bond Future			12.09656	84.08552	12.02698	84.45223	12.53	1,035,681,349.84	12,317	51,700
R2035	On	02/11/2023	Bond Future			12.21823	81.42725	12.14601	81.80083	13.52	1,023,459,105.25	12,569	122,200
R2035	On	01/02/2024	Bond Future			12.33822	83.28115	12.26334	83.66118	13.01	0.00	0	
R2035	On	02/05/2024	Bond Future			12.45528	80.66130	12.37482	81.06234	13.11	0.00	0	
R2035	On	01/08/2024	Bond Future			12.57613	82.50235	12.49419	82.90304	12.14	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R2035 Future										2,059,140,455.09	24,886	173,97
R2035 On 03/08/2023 Bond Future	11.75	Call			596.38000	0.59638	429,330	12.14		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			2,080.03000	2.08003	2,279,690	12.14		0.00	0	4,81
R2035 On 03/08/2023 Bond Future	11.98	Call			1,099.81000	1.09981	862,900	12.50		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			1,348.76000	1.34876	1,478,560	12.50		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			1,125.92000	1.12592	886,110	12.51		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			1,321.79000	1.32179	1,448,690	12.51		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			1,152.38000	1.15238	909,790	12.53		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			1,295.22000	1.29522	1,419,340	12.53		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Call			2,856.49000	2.85649	2,517,510	13.34		0.00	0	5,00
R2035 On 03/08/2023 Bond Future	12.50	Put			409.67000	0.40967	437,400	13.34		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			965.44000	0.96544	803,420	12.47		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Put			4,917.67000	4.91767	5,129,230	12.47		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			980.86000	0.98086	817,270	12.48		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			4,877.58000	4.87758	5,087,570	12.48		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			226.85000	0.22685	183,070	12.29		0.00	0	40
R2035 On 02/11/2023 Bond Future	10.62	Put			8,731.98000	8.73198	9,061,780	12.29		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			1,573.45000	1.57345	1,348,960	12.81		0.00	0	71
R2035 On 02/11/2023 Bond Future	11.74	Put			3,720.46000	3.72046	3,869,550	12.81		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			2,847.73000	2.84773	2,548,750	13.51		0.00	0	71
R2035 On 02/11/2023 Bond Future	12.24	Put			2,362.01000	2.36201	2,436,610	13.51		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			585.74000	0.58574	481,870	12.30		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.12	Put			6,170.55000	6.17055	6,440,260	12.30		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			4,844.20000	4.84420	4,496,560	14.44		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			1,305.51000	1.30551	1,331,450	14.44		0.00	0	40
R2035 On 02/11/2023 Bond Future	13.59	Call			7,635.80000	7.63580	7,265,560	15.56		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			613.37000	0.61337	616,710	15.56		0.00	0	71
R2035 On 02/11/2023 Bond Future	11.43	Call			996.44000	0.99644	831,440	12.49		0.00	0	
R2035 On 02/11/2023 Bond Future	11.43	Put			4,837.69000	4.83769	5,046,270	12.49		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Put			9,568.39000	9.56839	9,879,540	12.06		0.00	0	
R2035 On 01/02/2024 Bond Future	11.12	Put			7,164.47000	7.16447	7,416,310	12.04		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Call			3,168.25000	3.16825	2,876,940	12.93		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			3,594.25000	3.59425	3,682,970	12.93		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			3,195.19000	3.19519	2,902,660	12.94		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			3,569.90000	3.56990	3,657,400	12.94		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			543.74000	0.54374	474,860	12.06		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Call			3,221.97000	3.22197	2,928,480	12.95		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Put			3,545.45000	3.54545	3,631,990	12.95		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			7,245.18000	7.24518	6,880,490	14.59		0.00	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
R2035 On 01/02/2024 Bond Future	13.46	Put			1,466.74000	1.46674	1,482,080	14.59		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			1,030.12000	1.03012	901,930	12.04		0.00	0	40
R2035 On 02/05/2024 Bond Future	11.19	Call			1,402.20000	1.40220	1,315,050	12.31		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			7,652.24000	7.65224	7,966,130	12.31		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,415.02000	1.41502	1,327,190	12.31		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			7,609.49000	7.60949	7,922,700	12.31		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,427.92000	1.42792	1,339,420	12.31		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			7,566.88000	7.56688	7,879,420	12.31		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			6,006.78000	6.00678	6,269,860	11.63		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			2,506.45000	2.50645	2,372,030	11.62		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			6,070.44000	6.07044	6,336,710	11.62		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			2,526.88000	2.52688	2,390,700	11.62		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			6,038.71000	6.03871	6,303,220	11.62		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			2,547.07000	2.54707	2,409,460	11.63		0.00	0	
Total R2035 Option										0.00	0	14,52
Total For R2035										2,059,140,455.09	24,886	188,45
R2037 On 03/08/2023 Bond Future			12.41896	74.84359	12.35459	75.18038		14.17		1,162,695,170.65	15,535	113,11
R2037 On 02/11/2023 Bond Future			12.53806	76.49233	12.47142	76.83536		14.52		1,169,185,264.05	15,285	29,04
R2037 On 01/02/2024 Bond Future			12.65501	73.97731	12.58607	74.32625		14.79		0.00	0	
R2037 On 02/05/2024 Bond Future			12.77965	75.65982	12.70566	76.02816		14.24		0.00	0	
R2037 On 01/08/2024 Bond Future			12.91202	73.13054	12.83675	73.49844		14.25		0.00	0	
Total R2037 Future										2,331,880,434.70	30,820	142,17
R2037 On 03/08/2023 Bond Future	10.30	Call			0.01000	0.00001	0,000	12.76		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			12,037.98000	12.03798	12,374,760	12.76		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			2.90000	0.00290	1,320	12.70		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	11.00	Put			7,642.46000	7.64246	7,977,670	12.70		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			697.38000	0.69738	522,380	13.94		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Put			1,944.02000	1.94402	2,105,810	13.94		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			716.93000	0.71693	539,100	13.96		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			1,909.80000	1.90980	2,068,760	13.96		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			736.82000	0.73682	556,100	13.98		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			1,875.98000	1.87598	2,032,050	13.98		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Call			763.65000	0.76365	627,550	13.28		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			5,642.06000	5.64206	5,848,990	13.28		0.00	0	
R2037 On 02/11/2023 Bond Future	12.02	Call			1,523.92000	1.52392	1,309,330	13.79		0.00	0	71
R2037 On 02/11/2023 Bond Future	12.02	Put			3,910.32000	3.91032	4,038,760	13.79		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Call			737.85000	0.73785	604,670	13.26		0.00	0	
R2037 On 02/11/2023 Bond Future	11.55	Put			5,729.74000	5.72974	5,939,590	13.26		0.00	0	
R2037 On 02/11/2023 Bond Future	12.52	Call			2,761.82000	2.76182	2,479,800	14.55		0.00	0	71

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2037	On	02/11/2023	Bond Future	12.52	Put		2,511.52000	2.51152	2,572,530	14.55	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Call		7,495.69000	7.49569	7,148,630	16.80	0.00	0	
R2037	On	02/11/2023	Bond Future	13.89	Put		671.75000	0.67175	667,720	16.80	0.00	0	71
R2037	On	02/11/2023	Bond Future	11.56	Call		750.68000	0.75068	616,040	13.27	0.00	0	
R2037	On	02/11/2023	Bond Future	11.56	Put		5,685.80000	5.68580	5,894,190	13.27	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Put		4,803.62000	4.80362	4,919,070	14.25	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		4,154.54000	4.15454	4,243,540	14.53	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		2,757.52000	2.75752	2,496,150	14.55	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		4,127.24000	4.12724	4,214,810	14.55	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		2,782.30000	2.78230	2,519,960	14.56	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		4,099.87000	4.09987	4,186,470	14.56	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,219.76000	2.21976	1,986,270	14.25	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.93	Call		4,452.18000	4.45218	4,138,680	15.43	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,735.22000	2.73522	2,770,660	15.43	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		7,759.51000	7.75951	7,412,720	16.93	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,372.91000	1.37291	1,375,060	16.93	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call		2,732.62000	2.73262	2,472,680	14.53	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,323.89000	1.32389	1,262,910	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		8,122.04000	8.12204	8,429,400	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,336.16000	1.33616	1,274,850	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		8,077.56000	8.07756	8,384,590	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,348.52000	1.34852	1,286,660	13.36	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		8,033.22000	8.03322	8,339,700	13.36	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		6,222.35000	6.22235	6,582,580	13.69	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		2,486.45000	2.48645	2,481,540	13.68	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		6,287.48000	6.28748	6,650,470	13.68	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		2,506.59000	2.50659	2,500,300	13.69	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		6,254.85000	6.25485	6,616,460	13.69	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		2,526.81000	2.52681	2,519,140	13.69	0.00	0	
Total R2037 Option											0.00	0	13,35
Total For R2037											2,331,880,434.70	30,820	155,52
R2040	On	03/08/2023	Bond Future			12.63953	75.21643	12.57520	75.57019	14.95	13,087,658.82	174	126,87
R2040	On	02/11/2023	Bond Future			12.76065	76.87339	12.69406	77.23378	15.33	0.00	0	6,74
R2040	On	01/02/2024	Bond Future			12.87998	74.11669	12.81110	74.48338	15.67	0.00	0	1
R2040	On	02/05/2024	Bond Future			13.00631	75.80226	12.93251	76.18887	15.02	0.00	0	
R2040	On	01/08/2024	Bond Future			13.14025	73.02574	13.06513	73.41228	14.94	0.00	0	
Total R2040 Future											13,087,658.82	174	133,64
R2040	On	03/08/2023	Bond Future	12.21	Call		506.74000	0.50674	356,940	14.42	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		2,566.06000	2.56606	2,770,020	14.42	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intert
R2040 On 03/08/2023 Bond Future	12.22	Call			522.85000	0.52285	369,920	14.44		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			2,524.61000	2.52461	2,725,440	14.44		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			539.23000	0.53923	383,280	14.46		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			2,483.49000	2.48349	2,681,300	14.46		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			580.30000	0.58030	475,060	13.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,917.08000	6.91708	7,172,230	13.92		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Call			6,027.71000	6.02771	5,661,850	16.90		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			1,156.24000	1.15624	1,150,770	16.90		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.58	Call			558.50000	0.55850	458,300	13.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			7,018.82000	7.01882	7,279,010	13.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			569.33000	0.56933	466,670	13.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,967.84000	6.96784	7,225,570	13.92		0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			830.95000	0.83095	676,750	13.99		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.80	Put			5,948.14000	5.94814	6,154,330	13.99		0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			2,521.42000	2.52142	2,229,200	15.08		0.00	0	12
R2040 On 02/11/2023 Bond Future	12.60	Put			3,035.19000	3.03519	3,103,360	15.08		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			5,018.12000	5.01812	5,119,620	15.10		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			2,455.15000	2.45515	2,188,590	15.11		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,985.42000	4.98542	5,085,550	15.11		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			2,407.71000	2.40771	2,143,890	15.09		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			5,050.78000	5.05078	5,153,650	15.09		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			2,431.48000	2.43148	2,166,290	15.10		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,421.88000	1.42188	1,277,140	14.10		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			8,926.89000	8.92689	9,168,760	14.10		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,434.86000	1.43486	1,289,460	14.10		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			8,878.76000	8.87876	9,119,970	14.10		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,408.98000	1.40898	1,265,120	14.10		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			8,975.18000	8.97518	9,217,930	14.10		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			6,869.75000	6.86975	6,985,180	14.32		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			2,876.66000	2.87666	2,604,030	14.33		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			6,835.13000	6.83513	6,949,040	14.33		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			2,898.54000	2.89854	2,623,820	14.33		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			6,800.95000	6.80095	6,912,770	14.33		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			2,855.15000	2.85515	2,584,040	14.32		0.00	0	
Total R2040 Option										0.00	0	38
Total For R2040										13,087,658.82	174	134,03
R2044 On 03/08/2023 Bond Future			12.68309	71.67364	12.62884	71.97214		15.80		0.00	0	85,00
R2044 On 02/11/2023 Bond Future			12.79967	73.25254	12.74356	73.55653		16.20		0.00	0	88
R2044 On 01/02/2024 Bond Future			12.91437	70.53857	12.85640	70.84771		16.60		0.00	0	

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 02/05/2024 Bond Future			13.03534	72.14281	12.97304	72.46992		15.94		0.00	0	
R2044 On 01/08/2024 Bond Future			13.16331	69.40791	13.10011	69.73407		15.91		0.00	0	
Total R2044 Future										0.00	0	85,93
R2044 On 03/08/2023 Bond Future	11.75	Call			58.70000	0.05870	31,320	14.14		0.00	0	4,54
R2044 On 03/08/2023 Bond Future	11.75	Put			5,203.66000	5.20366	5,474,780	14.14		0.00	0	3,07
R2044 On 03/08/2023 Bond Future	12.00	Call			186.42000	0.18642	118,460	14.49		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			3,806.27000	3.80627	4,036,810	14.49		0.00	0	4,74
R2044 On 03/08/2023 Bond Future	12.15	Call			333.53000	0.33353	228,000	14.70		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			1,679.39000	1.67939	1,774,070	15.30		0.00	0	9,10
R2044 On 03/08/2023 Bond Future	12.15	Put			3,062.41000	3.06241	3,255,380	14.70		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			345.66000	0.34566	237,360	14.71		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Put			3,015.77000	3.01577	3,205,970	14.71		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			358.10000	0.35810	247,010	14.73		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,969.52000	2.96952	3,156,930	14.73		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			961.94000	0.96194	758,120	15.30		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			513.60000	0.51360	423,230	14.72		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			7,411.24000	7.41124	7,624,860	14.72		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			493.60000	0.49360	407,800	14.72		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			7,518.33000	7.51833	7,736,520	14.72		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			503.48000	0.50348	415,410	14.72		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			7,464.62000	7.46462	7,680,540	14.72		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			5,369.68000	5.36968	5,504,910	15.91		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,189.10000	2.18910	2,014,460	15.93		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			5,334.18000	5.33418	5,468,680	15.93		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			2,144.76000	2.14476	1,971,770	15.90		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			5,405.18000	5.40518	5,541,330	15.90		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			2,166.97000	2.16697	1,993,060	15.91		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,462.71000	1.46271	1,320,110	14.96		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			9,003.13000	9.00313	9,187,640	14.96		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,476.05000	1.47605	1,332,630	14.96		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			8,954.03000	8.95403	9,137,720	14.96		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,449.46000	1.44946	1,307,670	14.97		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			9,052.40000	9.05240	9,237,720	14.97		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			7,241.63000	7.24163	7,308,940	15.22		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			2,784.77000	2.78477	2,524,520	15.22		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			7,205.16000	7.20516	7,271,070	15.22		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			2,806.14000	2.80614	2,544,210	15.23		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			7,169.12000	7.16912	7,233,350	15.23		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			2,763.77000	2.76377	2,504,920	15.22		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R2044 Option										0.00	0	21,48
Total For R2044										0.00	0	107,42
R2048 On 03/08/2023 Bond Future			12.63055	74.60675	12.57616	74.91062		15.56		0.00	0	97,1'
R2048 On 02/11/2023 Bond Future			12.74824	71.80326	12.69194	72.11271		16.94		0.00	0	169,48
R2048 On 01/02/2024 Bond Future			12.86447	73.43799	12.80625	73.75278		16.34		0.00	0	
R2048 On 02/05/2024 Bond Future			12.97702	70.65778	12.91453	70.99058		16.67		0.00	0	13,00
R2048 On 01/08/2024 Bond Future			13.09237	72.27023	13.02902	72.60224		15.65		0.00	0	
Total R2048 Future										0.00	0	279,57
R2048 On 03/08/2023 Bond Future	11.80	Call			100.46000	0.10046	64,840	14.35		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	11.80	Put			4,703.39000	4.70339	4,971,640	14.35		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Call			333.24000	0.33324	245,420	14.79		0.00	0	
R2048 On 03/08/2023 Bond Future	12.09	Put			3,156.12000	3.15612	3,372,170	14.79		0.00	0	
R2048 On 03/08/2023 Bond Future	12.10	Call			345.46000	0.34546	255,410	14.81		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Put			320.43000	0.32043	337,320	16.98		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	12.10	Put			3,108.28000	3.10828	3,322,100	14.81		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Call			357.99000	0.35799	265,690	14.83		0.00	0	
R2048 On 03/08/2023 Bond Future	12.11	Put			3,060.84000	3.06084	3,272,410	14.83		0.00	0	
R2048 On 03/08/2023 Bond Future	12.30	Call			660.22000	0.66022	522,460	15.18		0.00	0	1,10
R2048 On 03/08/2023 Bond Future	12.30	Put			2,239.72000	2.23972	2,405,830	15.18		0.00	0	
R2048 On 03/08/2023 Bond Future	13.20	Call			3,670.93000	3.67093	3,383,950	16.98		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Call			500.86000	0.50086	417,970	15.40		0.00	0	
R2048 On 02/11/2023 Bond Future	11.49	Put			7,733.31000	7.73331	7,959,870	15.40		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Call			5,984.25000	5.98425	5,641,400	18.58		0.00	0	
R2048 On 02/11/2023 Bond Future	13.60	Put			1,275.04000	1.27504	1,241,640	18.58		0.00	0	2'
R2048 On 02/11/2023 Bond Future	11.47	Call			483.45000	0.48345	402,620	15.40		0.00	0	
R2048 On 02/11/2023 Bond Future	11.47	Put			7,847.19000	7.84719	8,075,810	15.40		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Call			492.15000	0.49215	410,200	15.40		0.00	0	
R2048 On 02/11/2023 Bond Future	11.48	Put			7,790.20000	7.79020	8,017,700	15.40		0.00	0	
R2048 On 02/11/2023 Bond Future	11.80	Call			882.51000	0.88251	724,700	15.48		0.00	0	2'
R2048 On 02/11/2023 Bond Future	11.80	Put			6,128.38000	6.12838	6,280,020	15.48		0.00	0	
R2048 On 02/11/2023 Bond Future	12.50	Call			2,348.80000	2.34880	2,073,420	16.48		0.00	0	2'
R2048 On 02/11/2023 Bond Future	12.50	Put			3,422.32000	3.42232	3,456,390	16.48		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Put			5,846.52000	5.84652	5,919,340	15.53		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Call			2,137.41000	2.13741	1,893,490	15.54		0.00	0	
R2048 On 01/02/2024 Bond Future	12.16	Put			5,809.14000	5.80914	5,880,010	15.54		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Call			2,093.30000	2.09330	1,853,090	15.52		0.00	0	
R2048 On 01/02/2024 Bond Future	12.14	Put			5,884.09000	5.88409	5,958,670	15.52		0.00	0	
R2048 On 01/02/2024 Bond Future	12.15	Call			2,115.30000	2.11530	1,873,330	15.53		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,343.75000	1.34375	1,202,390	15.67		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
R2048 On 02/05/2024 Bond Future	11.47	Put			9.907.90000	9.90790	10,099,340	15.67		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Call			1,356.42000	1.35642	1,214,220	15.67		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			9,855.01000	9.85501	10,045,610	15.67		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,331.15000	1.33115	1,190,650	15.67		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			9,960.96000	9.96096	10,153,260	15.67		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			7,065.10000	7.06510	7,112,750	14.99		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,050.93000	3.05093	2,765,140	15.00		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			7,029.27000	7.02927	7,075,490	15.00		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			3,073.66000	3.07366	2,786,140	15.00		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			6,993.90000	6.99390	7,038,390	15.00		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			3,028.58000	3.02858	2,744,220	14.99		0.00	0	
Total R2048 Option										0.00	0	3,96
Total For R2048										0.00	0	283,53
R2053 On 03/08/2023 Bond Future			12.68196	95.97549	12.62761	96.36304		15.65		0.00	0	
R2053 On 02/11/2023 Bond Future			12.80192	92.22365	12.74557	92.61838		17.05		0.00	0	1,34
R2053 On 01/02/2024 Bond Future			12.91609	94.32365	12.85783	94.72503		16.46		0.00	0	
R2053 On 02/05/2024 Bond Future			13.03607	90.60289	12.97336	91.02751		16.79		0.00	0	
R2053 On 01/08/2024 Bond Future			13.15929	92.66975	13.09563	93.09326		15.76		0.00	0	
Total R2053 Future										0.00	0	1,34
R2053 On 03/08/2023 Bond Future	12.70	Call			2,015.28000	2.01528	1,683,340	15.55		0.00	0	
R2053 On 03/08/2023 Bond Future	12.70	Put			1,499.76000	1.49976	1,555,370	15.55		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Call			2,055.69000	2.05569	1,721,250	15.57		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Put			1,469.38000	1.46938	1,522,490	15.57		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Call			2,096.59000	2.09659	1,759,590	15.59		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Put			1,439.59000	1.43959	1,490,140	15.59		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Call			4,087.09000	4.08709	3,692,320	17.20		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Put			3,496.85000	3.49685	3,496,810	17.20		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Call			4,009.13000	4.00913	3,616,530	17.17		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Put			3,558.06000	3.55806	3,560,190	17.17		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Call			4,047.92000	4.04792	3,654,240	17.18		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Put			3,527.22000	3.52722	3,528,270	17.18		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Put			4,620.41000	4.62041	4,715,820	16.75		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Call			5,155.33000	5.15533	4,848,480	16.76		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Put			4,590.18000	4.59018	4,684,710	16.76		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Call			5,079.04000	5.07904	4,773,950	16.73		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Put			4,650.84000	4.65084	4,747,130	16.73		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Call			5,117.13000	5.11713	4,811,160	16.75		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Call			5,958.23000	5.95823	5,491,510	16.83		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Put			5,574.54000	5.57454	5,532,440	16.83		0.00	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	02/05/2024	Bond Future	13.04	Call		5.99516000	5.99516	5,528,060	16.85	0.00	0	
R2053	On	02/05/2024	Bond Future	13.04	Put		5,544.05000	5.54405	5,501,570	16.85	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Call		5,921.04000	5.92104	5,455,380	16.82	0.00	0	
R2053	On	02/05/2024	Bond Future	13.02	Put		5,604.87000	5.60487	5,563,830	16.82	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Put		6,269.72000	6.26972	6,187,290	15.92	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Call		6,534.82000	6.53482	6,028,250	15.93	0.00	0	
R2053	On	01/08/2024	Bond Future	13.14	Put		6,239.24000	6.23924	6,156,180	15.93	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Call		6,571.23000	6.57123	6,063,670	15.94	0.00	0	
R2053	On	01/08/2024	Bond Future	13.15	Put		6,209.29000	6.20929	6,125,240	15.94	0.00	0	
R2053	On	01/08/2024	Bond Future	13.13	Call		6,498.84000	6.49884	5,992,900	15.92	0.00	0	
Total R2053 Option											0.00	0	
Total For R2053											0.00	0	1,34
R209	On	03/08/2023	Bond Future			12.13826	64.62288	12.07371	64.92021	14.19	29,080,296.00	450	13,50
R209	On	02/11/2023	Bond Future			12.24557	62.89263	12.17885	63.19554	15.27	0.00	0	9,4
R209	On	01/02/2024	Bond Future			12.34684	64.32463	12.27801	64.63288	14.74	0.00	0	
R209	On	02/05/2024	Bond Future			12.45367	62.63404	12.38009	62.95891	14.93	0.00	0	
R209	On	01/08/2024	Bond Future			12.56392	64.06343	12.48926	64.38831	14.10	0.00	0	
Total R209 Future											29,080,296.00	450	22,95
R209	On	03/08/2023	Bond Future	10.00	Call		0.01000	0.00001	0,000	12.78	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.00	Put		10,702.49000	10.70249	10,999,810	12.78	0.00	0	
R209	On	03/08/2023	Bond Future	10.70	Call		1.89000	0.00189	0,830	12.72	0.00	0	1,80
R209	On	03/08/2023	Bond Future	10.70	Put		6,827.62000	6.82762	7,123,890	12.72	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Call		2.65000	0.00265	1,210	12.72	0.00	0	7,00
R209	On	03/08/2023	Bond Future	11.25	Put		4,034.84000	4.03484	4,304,920	13.02	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Call		758.78000	0.75878	584,110	14.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.93	Put		1,427.91000	1.42791	1,550,570	14.06	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Call		778.62000	0.77862	601,490	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	11.94	Put		1,400.86000	1.40086	1,521,060	14.08	0.00	0	
R209	On	03/08/2023	Bond Future	10.75	Put		6,562.31000	6.56231	6,858,200	12.72	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Call		798.83000	0.79883	619,190	14.10	0.00	0	
R209	On	03/08/2023	Bond Future	11.95	Put		1,374.24000	1.37424	1,491,930	14.10	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Call		904.20000	0.90420	712,540	14.19	0.00	0	
R209	On	03/08/2023	Bond Future	12.00	Put		1,246.15000	1.24615	1,351,820	14.19	0.00	0	1,70
R209	On	03/08/2023	Bond Future	11.25	Call		60.26000	0.06026	33,010	13.02	0.00	0	7,00
R209	On	02/11/2023	Bond Future	11.34	Call		712.84000	0.71284	589,580	14.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.34	Put		4,703.04000	4.70304	4,882,690	14.00	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Call		724.90000	0.72490	600,450	14.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.35	Put		4,665.48000	4.66548	4,843,940	14.01	0.00	0	
R209	On	02/11/2023	Bond Future	11.33	Call		700.81000	0.70081	578,850	13.98	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interr
R209	On	02/11/2023	Bond Future	11.33	Put		4,740.68000	4.74068	4,921,630	13.98	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		3,319.63000	3.31963	3,390,140	14.56	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		2,626.72000	2.62672	2,388,150	14.58	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		3,296.82000	3.29682	3,366,500	14.58	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		2,649.63000	2.64963	2,410,040	14.59	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		3,274.15000	3.27415	3,342,810	14.59	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		2,603.89000	2.60389	2,366,150	14.56	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,181.42000	1.18142	1,144,600	14.02	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,878.72000	6.87872	7,166,770	14.02	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,192.69000	1.19269	1,155,430	14.02	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,840.03000	6.84003	7,127,640	14.02	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,203.84000	1.20384	1,166,150	14.02	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,801.28000	6.80128	7,088,460	14.02	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		5,311.72000	5.31172	5,637,520	13.51	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,162.39000	2.16239	2,165,760	13.49	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		5,369.20000	5.36920	5,697,450	13.49	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,180.36000	2.18036	2,182,510	13.50	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		5,340.40000	5.34040	5,667,430	13.50	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,198.41000	2.19841	2,199,330	13.51	0.00	0	
Total R209 Option											0.00	0	19,35
Total For R209											29,080,296.00	450	42,30
R210	On	03/08/2023	Bond Future			226.86097	226.86097	227.10904	227.10904		9.93	0	36
R210	On	02/11/2023	Bond Future			228.74157	228.74157	228.99190	228.99190		10.83	0	7
R210	On	01/02/2024	Bond Future			234.00262	234.00262	234.25296	234.25296		10.37	0	
R210	On	02/05/2024	Bond Future			236.12101	236.12101	236.41205	236.41205		10.03	0	
R210	On	01/08/2024	Bond Future			241.56512	241.56512	241.83609	241.83609		9.24	0	
Total R210 Future											0.00	0	43
Total For R210											0.00	0	43
R213	On	03/08/2023	Bond Future			11.20172	81.99264	11.14198	82.25071		9.93	280	24,65
R213	On	02/11/2023	Bond Future			11.30762	80.24119	11.24533	80.50378		10.83	237	3,00
R213	On	01/02/2024	Bond Future			11.41040	82.06798	11.34553	82.33456		10.37	0	
R213	On	02/05/2024	Bond Future			11.51094	80.37447	11.43988	80.65923		10.03	0	
R213	On	01/08/2024	Bond Future			11.61547	82.20937	11.54321	82.49128		9.24	0	
Total R213 Future											41,975,101.23	517	27,65
R213	On	03/08/2023	Bond Future	11.61	Call		2,334.01000	2.33401	2,078,300	11.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		340.46000	0.34046	342,820	11.07	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		2,368.08000	2.36808	2,112,140	11.10	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		332.63000	0.33263	334,760	11.10	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		2,402.34000	2.40234	2,146,120	11.13	0.00	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
R213	On	03/08/2023	Bond Future	11.63	Put		325.03000	0.32503	326,880	11.13	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		1,757.79000	1.75779	1,588,020	10.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		2,289.48000	2.28948	2,382,300	10.72	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		6,289.22000	6.28922	6,032,460	12.47	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		434.48000	0.43448	440,310	12.47	0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Call		1,406.89000	1.40689	1,259,160	10.57	0.00	0	7!
R213	On	02/11/2023	Bond Future	10.94	Put		2,710.11000	2.71011	2,824,970	10.57	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		1,737.04000	1.73704	1,568,590	10.71	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		2,311.35000	2.31135	2,405,490	10.71	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Call		1,778.68000	1.77868	1,607,770	10.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		2,267.78000	2.26778	2,359,460	10.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		2,489.58000	2.48958	2,286,690	11.01	0.00	0	7!
R213	On	02/11/2023	Bond Future	11.44	Put		1,672.57000	1.67257	1,732,270	11.01	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,980.37000	1.98037	2,091,450	10.80	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		3,489.05000	3.48905	3,332,930	10.81	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,965.62000	1.96562	2,076,080	10.81	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		3,438.22000	3.43822	3,283,350	10.79	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,995.22000	1.99522	2,106,930	10.79	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		3,463.60000	3.46360	3,308,100	10.80	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,053.05000	1.05305	1,001,450	9.51	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		5,844.57000	5.84457	6,077,730	9.51	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,064.25000	1.06425	1,010,530	9.50	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		5,812.56000	5.81256	6,043,600	9.50	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,041.93000	1.04193	992,200	9.51	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		5,876.68000	5.87668	6,111,710	9.51	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		4,644.94000	4.64494	4,788,030	8.83	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		1,932.98000	1.93298	1,792,540	8.83	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		4,620.57000	4.62057	4,762,040	8.83	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		1,949.12000	1.94912	1,807,720	8.84	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		4,595.97000	4.59597	4,736,480	8.84	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		1,916.58000	1.91658	1,777,760	8.83	0.00	0	
Total R213 Option											0.00	0	2,2!
Total For R213											41,975,101.23	517	29,94
R214	On	03/08/2023	Bond Future			12.49361	60.56974	12.43414	60.84513	15.46	0.00	0	19,4'
R214	On	02/11/2023	Bond Future			12.60495	58.60053	12.54353	58.88109	16.77	5,098,246.11	87	10
R214	On	01/02/2024	Bond Future			12.71438	59.93469	12.65102	60.22017	16.21	0.00	0	
R214	On	02/05/2024	Bond Future			12.82023	57.99187	12.75262	58.29271	16.46	0.00	0	
R214	On	01/08/2024	Bond Future			12.92840	59.31543	12.85988	59.61630	15.48	0.00	0	
Total R214 Future											5,098,246.11	87	19,51

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R214	On	03/08/2023	Bond Future	12.14	Call		503.47000	0.50347	367,270	14.78	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,896.57000	1.89657	2,035,760	14.78	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		518.85000	0.51885	380,110	14.80	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,863.72000	1.86372	2,000,370	14.80	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		534.52000	0.53452	393,250	14.82	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,831.23000	1.83123	1,965,350	14.82	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		505.99000	0.50599	405,850	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		5,778.24000	5.77824	5,958,660	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		487.24000	0.48724	391,440	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,864.73000	5.86473	6,049,490	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		496.51000	0.49651	398,550	15.24	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,821.35000	5.82135	6,003,950	15.24	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		4,267.72000	4.26772	4,345,650	15.39	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		1,948.75000	1.94875	1,739,570	15.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		4,239.13000	4.23913	4,315,430	15.40	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		1,909.78000	1.90978	1,703,860	15.38	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		4,296.47000	4.29647	4,376,030	15.38	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		1,929.21000	1.92921	1,721,660	15.39	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,221.18000	1.22118	1,101,900	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		7,432.43000	7.43243	7,613,990	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,232.59000	1.23259	1,112,580	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		7,391.46000	7.39146	7,572,290	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,210.02000	1.21002	1,091,450	15.44	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		7,473.71000	7.47371	7,655,980	15.44	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,705.61000	5.70561	5,771,540	14.89	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,502.65000	2.50265	2,266,240	14.90	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,676.17000	5.67617	5,740,630	14.90	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,521.51000	2.52151	2,283,640	14.90	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,647.09000	5.64709	5,710,090	14.90	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,484.09000	2.48409	2,249,150	14.89	0.00	0	
Total R214 Option											0.00	0	
Total For R214											5,098,246.11	87	19,51
Total for Bond											18,292,949,369.57	207,508	1,534,22
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2029 On 31/03/2029 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2029 Future										0.00	0	
Total For I2029										0.00	0	
I2031 On 31/01/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2031 Future										0.00	0	
Total For I2031										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
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	

Contract 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 R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 03/08/2023 GOVI			853.95000	853.95000	856.87900	856.87900				8,539,500.00	1	83
GOVI On 02/11/2023 GOVI			872.76000	872.76000	875.74000	875.74000				0.00	0	
GOVI On 01/02/2024 GOVI			892.62700	892.62700	895.65300	895.65300				0.00	0	
GOVI On 02/05/2024 GOVI			912.94200	912.94200	916.16900	916.16900				0.00	0	
GOVI On 01/08/2024 GOVI			933.80300	933.80300	937.00200	937.00200				0.00	0	
Total GOVI Future										8,539,500.00	1	83
GOVI On 03/08/2023 GOVI	837.21	Call			196,690.00000	19.66900	167,400,000			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			196,590.00000	19.65900	167,300,000			0.00	0	
GOVI On 03/08/2023 GOVI	837.22	Put			0.00000	0.00000	0,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
GOVI	On	03/08/2023	GOVI	837.23	Call			196,490.00000	19.64900	167,200,000		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			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			100,800.00000	10.08000	130,600,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			100,600.00000	10.06000	130,400,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			100,700.00000	10.07000	130,500,000		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			156,530.00000	15.65300	126,270,000		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			156,730.00000	15.67300	126,470,000		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			156,630.00000	15.66300	126,370,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.98	Put			348,110.00000	34.81100	380,380,000		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			348,210.00000	34.82100	380,480,000		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			348,010.00000	34.80100	380,280,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			63,680.00000	6.36800	95,670,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			63,780.00000	6.37800	95,770,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			63,880.00000	6.38800	95,870,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												8,539,500.00	1	83
Total for GOVI												8,539,500.00	1	83
AL37	On	03/08/2023	Index Future			874.74400	874.74400	876.62600	876.62600			0.00	0	
AL37	On	02/11/2023	Index Future			894.01200	894.01200	895.92200	895.92200			0.00	0	
AL37	On	01/02/2024	Index Future			914.36200	914.36200	916.29500	916.29500			0.00	0	
AL37	On	02/05/2024	Index Future			935.17200	935.17200	937.28300	937.28300			0.00	0	
AL37	On	01/08/2024	Index Future			956.54200	956.54200	958.59600	958.59600			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			990.53600	990.53600	994.28900	994.28900			0.00	0	
AL7T	On	02/11/2023	Index Future			1,012.35400	1,012.35400	1,016.17500	1,016.17500			0.00	0	
AL7T	On	01/02/2024	Index Future			1,035.39900	1,035.39900	1,039.28100	1,039.28100			0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
AL7T	On	02/05/2024			1,058.96300	1,058.96300	1,063.08700	1,063.08700			0.00	0	
AL7T	On	01/08/2024			1,083.16100	1,083.16100	1,087.26100	1,087.26100			0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	03/08/2023			866.37300	866.37300	869.32500	869.32500			0.00	0	10
ALBI	On	02/11/2023			885.45700	885.45700	888.46000	888.46000			0.00	0	
ALBI	On	01/02/2024			905.61300	905.61300	908.66200	908.66200			0.00	0	
ALBI	On	02/05/2024			926.22300	926.22300	929.47600	929.47600			0.00	0	
ALBI	On	01/08/2024			947.38800	947.38800	950.61200	950.61200			0.00	0	
Total ALBI Future											0.00	0	10
Total For ALBI											0.00	0	10
IGOV	On	03/08/2023			325.91400	325.91400	326.00600	326.00600			9,777,420.00	3	49
IGOV	On	02/11/2023			333.17300	333.17300	333.26300	333.26300			0.00	0	
IGOV	On	01/02/2024			340.83500	340.83500	340.91900	340.91900			0.00	0	
IGOV	On	02/05/2024			348.66900	348.66900	348.80400	348.80400			0.00	0	
IGOV	On	01/08/2024			356.71100	356.71100	356.81100	356.81100			0.00	0	
Total IGOV Future											9,777,420.00	3	51
Total For IGOV											9,777,420.00	3	51
Total for Index											9,777,420.00	3	62
JIBAR F	On	19/07/2023			8.51000	91.49000	8.50500	91.49500			0.00	0	
JIBAR F	On	16/08/2023			8.69000	91.31000	8.66500	91.33500			0.00	0	
JIBAR F	On	20/09/2023			8.73000	91.27000	8.68500	91.31500			0.00	0	
JIBAR F	On	18/10/2023			8.80500	91.19500	8.73000	91.27000			0.00	0	
JIBAR F	On	15/11/2023			8.82500	91.17500	8.73000	91.27000			0.00	0	
JIBAR F	On	20/12/2023			8.85000	91.15000	8.77000	91.23000			0.00	0	
JIBAR F	On	20/03/2024			8.83500	91.16500	8.74000	91.26000			0.00	0	
JIBAR F	On	19/06/2024			8.74000	91.26000	8.64000	91.36000			0.00	0	
JIBAR F	On	18/09/2024			8.65500	91.34500	8.56000	91.44000			0.00	0	
JIBAR F	On	18/12/2024			8.55500	91.44500	8.44500	91.55500			0.00	0	
JIBAR F	On	19/03/2025			8.51500	91.48500	8.40000	91.60000			0.00	0	
JIBAR F	On	18/06/2025			8.57500	91.42500	8.46500	91.53500			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 :										18,311,266,289.57	207,512	1,535,66	
ABCPI3	On	07/12/2023			5.55000	330.84389	5.55000	330.75556			0.00	0	
Total ABCPI3 SPOT											0.00	0	

Contract 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 ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.76735				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.09628				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.40500	98.42305	10.40500	98.39578				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.43500	84.92734	12.43500	84.89935				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.31642				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.17483				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN08 On 17/03/2026 Spot Bond					0.00000	100.62780				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN10 On 26/09/2023 Spot Bond					0.00000	100.59234				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN20 On 30/05/2024 Spot Bond					0.00000	101.90981				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.50442				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	100.60899				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.20619				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2023 Spot Bond					0.00000	101.27733				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.88863				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
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.99007				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.64345				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.94883				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2024 Spot Bond					0.00000	101.91079				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	102.16644				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	103.06399				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2024 Spot Bond					0.00000	100.93079				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.64697				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	100.87369				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN4: On 14/10/2024 Spot Bond					0.00000	99.92325				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	99.92243				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.40859				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.13524				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.16438				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.49608				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.15238				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	100.97491				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.14597				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.63330				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	102.04375				0.00	0	
Total ABFN54 SPOT										0.00	0	
Total For ABFN54										0.00	0	
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.46418				0.00	0	
Total ABFN55 SPOT										0.00	0	

Contract 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 ABFN55										0.00	0	
ABFN5: On 08/11/2027 Spot Bond					0.00000	101.54436				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.41791				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.45649				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.14728				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.15603				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.35331				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	101.60278				0.00	0	6,000,000,00
Total ABFN62 SPOT										0.00	0	6,000,000,00
Total For ABFN62										0.00	0	6,000,000,00
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.34051				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6: On 28/06/2028 Spot Bond					0.00000	100.34920				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6: On 28/06/2030 Spot Bond					0.00000	100.35199				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.54960				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	100.80425				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABGN02 SPOT										0.00	0	
Total For ABGN02										0.00	0	
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.23189				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.78800				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.46788				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.01120				0.00	0	100,000,00
Total ABJ03 SPOT										0.00	0	100,000,00
Total For ABJ03										0.00	0	100,000,00
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.33375				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.34590				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.67000	7.67000	7.67000	165.54876				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	89.94211	100.00000	89.73352				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.47000	4.47000	4.47000	169.74029				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.94000	4.94000	4.94000	218.21664				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	236.78771				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABN79 On 21/12/2026 Spot Bond			9.32000	9.32000	9.32000	103.97269				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.72500	103.09212	9.72500	103.06552				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			9.73000	104.90146	9.73000	104.87439				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.95500	102.99947	8.95500	102.97466				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.31500	10.31500	10.31500	101.31257				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			10.13500	99.37726	10.13500	99.35056				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	18.53927	100.00000	18.49846				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			5.20000	331.30370	5.20000	331.21831				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.19500	12.19500	12.19500	98.87377				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.63714				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.62592				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.60717				0.00	0	
Total ACL217 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	100.91550				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.36185				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.68623				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.70972				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	102.57465				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.30846				0.00	0	
Total AGLG01 SPOT										0.00	0	
Total For AGLG01										0.00	0	
AGRIA On 28/10/2025 Spot Bond					0.00000	108.36488				0.00	0	574,685,40
Total AGRIA1 SPOT										0.00	0	574,685,40
Total For AGRIA1										0.00	0	574,685,40
AGT01 On 10/10/2023 Spot Bond					0.00000	100.73464				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.21076				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	104.08708				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	106.73104				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.35592				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	102.16993				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	102.21565				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.62000	98.88507	9.62000	98.85941				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	102.28450				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	102.51397				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	102.80073				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	102.04934				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.30649				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.51000	103.73618	10.51000	103.70666				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.28681				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.34715				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AHF5C On 21/08/2023 Spot Bond					0.00000	101.40133				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	101.82425				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.61938				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.25896				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.34702				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.40118				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	101.77961				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.38700				0.00	0	
Total AHF7A1 SPOT										0.00	0	
Total For AHF7A1										0.00	0	
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.44356				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.37408				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.35377				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.42823				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total For AHF7C1									0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.40251			0.00	0	
Total AHF7C2 SPOT									0.00	0	
Total For AHF7C2									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.21095			0.00	0	
Total AHF7D1 SPOT									0.00	0	
Total For AHF7D1									0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	101.82003			0.00	0	
Total AHF7D2 SPOT									0.00	0	
Total For AHF7D2									0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.22500	99.47009	11.22500	99.44058			0.00	0	
Total AIR04 SPOT									0.00	0	
Total For AIR04									0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.61000	89.39339	12.61000	89.36369			0.00	0	
Total AIR05 SPOT									0.00	0	
Total For AIR05									0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.59506			0.00	0	5,000,000,00
Total AIRF02 SPOT									0.00	0	5,000,000,00
Total For AIRF02									0.00	0	5,000,000,00
AIRF03 On 16/11/2029 Spot Bond					0.00000	101.82213			0.00	0	
Total AIRF03 SPOT									0.00	0	
Total For AIRF03									0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.16379			0.00	0	
Total AIRF04 SPOT									0.00	0	
Total For AIRF04									0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.02000	197.83128	7.02000	197.77062			0.00	0	
Total AIRL01 SPOT									0.00	0	
Total For AIRL01									0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	102.13120			0.00	0	
Total APF09 SPOT									0.00	0	
Total For APF09									0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.62358			0.00	0	
Total APF14 SPOT									0.00	0	
Total For APF14									0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	101.93508			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total APF16 SPOT										0.00	0	
Total For APF16										0.00	0	
APF18 On 22/08/2025 Spot Bond					0.00000	101.48087				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.20283				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.32256				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.49631				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.66826				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.29326				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.33784				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.04416				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.04416				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.04416				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	99.85225				0.00	0	
Total ASC016 SPOT										0.00	0	
Total For ASC016										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASC01: On 17/08/2023 Spot Bond					0.00000	102.00383				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	101.97249				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	102.08921				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	101.99945				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.62889				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			13.05000	13.05000	13.05000	98.14428				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.60471				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	101.48293				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	101.21706				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.18852				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.12577				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	101.31312				0.00	0	
Total ASC028 SPOT										0.00	0	

Contract 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 ASC028										0.00	0	
ASC02: On 26/05/2026 Spot Bond					0.00000	101.27593				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	100.73537				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	100.70893				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	100.67554				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	100.55510				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	100.31910				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	100.32417				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,500,000,00
Total ASC036 SPOT										0.00	0	1,500,000,00
Total For ASC036										0.00	0	1,500,000,00
ASN02: On 07/12/2033 Spot Bond			5.75000	250.99794	5.75000	250.92938				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.85000	228.09388	5.85000	228.03098				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.81000	210.25538	5.81000	210.19763				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.69000	117.46634	5.69000	117.43426				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN201 On 24/08/2025 Spot Bond					0.00000	104.02353				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN271 On 15/08/2023 Spot Bond					0.00000	101.46219				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN271 On 20/08/2048 Spot Bond					0.00000	101.36340				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN281 On 21/08/2023 Spot Bond					0.00000	101.34444				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	100.82270				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.43237				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN301 On 20/12/2023 Spot Bond					0.00000	100.60379				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	100.90587				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			5.39000	5.39000	5.39000	116.47248				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.90500	5.90500	5.90500	106.23880				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.66451				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN32: On 20/06/2024 Spot Bond					0.00000	100.71940				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.70330				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.32204				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.90000	114.69758	5.90000	114.66562				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.60936				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.17859				0.00	0	6,000,00
Total ASN346 SPOT										0.00	0	6,000,00
Total For ASN346										0.00	0	6,000,00
ASN35: On 20/06/2024 Spot Bond					0.00000	100.68372				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.59528				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.59528				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.21106				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	100.75722				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.69529				0.00	0	
Total ASN373 SPOT										0.00	0	

Contract 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 ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.99939				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	102.16724				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.73851				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.73851				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.81774				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.61940				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.58959				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.64585				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.01403				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	102.70268				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.52780				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN450 On 21/12/2026 Spot Bond					0.00000	100.59117				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	99.84427				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	99.84347				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2024 Spot Bond			10.97000	10.97000	10.97000	103.33941				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.66000	11.66000	11.66000	103.12628				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	101.74081				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	101.90777				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.06074				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	100.74876				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	144.15000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			11.44500	11.44500	11.44500	102.62497				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 01/09/2025 Spot Bond					0.00000	101.02467				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.71606				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.71606				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.56160				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			11.01500	94.85774	11.01500	94.82996				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.19500	94.72970	10.19500	94.70397				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.74500	93.75327	10.74500	93.72646				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.74500	93.75327	10.74500	93.72646				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.32000	103.84677	9.32000	103.82065				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.27000	104.71795	11.27000	104.68624				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.22000	104.69562	11.22000	104.66406				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.72000	104.57088	10.72000	104.54072				0.00	0	
Total ASN532 SPOT										0.00	0	

Contract 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 ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.72000	104.57088	10.72000	104.54072				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.24183				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	101.86922				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			11.35500	104.68125	11.35500	104.64889				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.44500	104.16364	11.44500	104.13162				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.30500	104.31387	11.30500	104.28218				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.45479				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	102.17785				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.04644				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	95.83022				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.79500	103.29126	10.79500	103.26127				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	102.10560				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN601 SPOT										0.00	0	
Total For ASN601										0.00	0	
ASN60: On 28/02/2031 Spot Bond					0.00000	101.39532				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN60: On 31/01/2030 Spot Bond					0.00000	100.98626				0.00	0	1,900,000,00
Total ASN607 SPOT										0.00	0	1,900,000,00
Total For ASN607										0.00	0	1,900,000,00
ASN61: On 31/01/2030 Spot Bond					0.00000	102.10735				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN61: On 31/03/2024 Spot Bond					0.00000	100.19264				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN61: On 06/05/2024 Spot Bond					0.00000	94.95078				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN61: On 21/12/2026 Spot Bond					0.00000	100.58528				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN61: On 28/02/2024 Spot Bond					0.00000	101.37176				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN62: On 21/12/2026 Spot Bond					0.00000	100.56760				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN62: On 28/02/2024 Spot Bond					0.00000	101.36955				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN63: On 02/04/2026 Spot Bond					0.00000	100.23393				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN63: On 20/06/2024 Spot Bond					0.00000	100.64031				0.00	0	
Total ASN633 SPOT										0.00	0	
Total For ASN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN63: On 20/06/2026 Spot Bond					0.00000	100.67701				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.08819				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.05740				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.02701				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.34844				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.50139				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.23734				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.35425				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	101.10590				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.67645				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.37218				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.41163				0.00	0	
Total ASN684 SPOT										0.00	0	

Contract 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 ASN684										0.00	0	
ASN68: On 31/03/2032 Spot Bond					0.00000	100.07076				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.95939				0.00	0	600,000,00
Total ASN692 SPOT										0.00	0	600,000,00
Total For ASN692										0.00	0	600,000,00
ASN69: On 31/07/2026 Spot Bond					0.00000	102.03721				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	101.95939				0.00	0	600,000,00
Total ASN694 SPOT										0.00	0	600,000,00
Total For ASN694										0.00	0	600,000,00
ASN69: On 31/01/2030 Spot Bond					0.00000	101.84761				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.62035				0.00	0	
Total ASN700 SPOT										0.00	0	
Total For ASN700										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.62316				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	100.85153				0.00	0	
Total ASN703 SPOT										0.00	0	
Total For ASN703										0.00	0	
ASN71: On 04/05/2024 Spot Bond					0.00000	102.13287				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.57296				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.35136				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	100.89814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN716 SPOT										0.00	0	
Total For ASN716										0.00	0	
ASN716 On 30/09/2024 Spot Bond					0.00000	100.29523				0.00	0	935,000,00
Total ASN718 SPOT										0.00	0	935,000,00
Total For ASN718										0.00	0	935,000,00
ASN718 On 12/06/2024 Spot Bond					0.00000	100.85741				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 31/07/2026 Spot Bond					0.00000	101.99337				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.29264				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.35074				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.60630				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.61192				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.13541				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	101.92635				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.13984				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.11537				0.00	0	
Total ASN770 SPOT										0.00	0	
Total For ASN770										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN78: On 21/12/2026 Spot Bond			10.44884	10.44884	10.44884	100.70575				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	100.89834				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			11.12500	11.12500	11.12500	104.03770				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	102.08834				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	101.91685				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	101.91877				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.54241				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.04020				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.23093				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.02591				0.00	0	
Total ASN821 SPOT										0.00	0	
Total For ASN821										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.35888				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	90.38031				0.00	0	
Total ASN823 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ASN823										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.02688				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.53798				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.52335				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.90809				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.91661				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	99.91661				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	102.08848				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.65478				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.72738				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.72872				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.72872				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	102.15683				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN841 SPOT										0.00	0	
Total For ASN841										0.00	0	
ASN841 On 25/04/2042 Spot Bond					0.00000	98.02649				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN842 On 29/04/2025 Spot Bond					0.00000	102.06047				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN848 On 29/04/2025 Spot Bond					0.00000	102.05094				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN849 On 20/06/2027 Spot Bond					0.00000	100.60640				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN851 On 20/06/2025 Spot Bond					0.00000	100.61780				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN852 On 31/08/2026 Spot Bond					0.00000	101.29272				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN856 On 19/01/2027 Spot Bond					0.00000	99.76459				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN857 On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN860 On 29/10/2025 Spot Bond					0.00000	101.90780				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN861 On 25/04/2042 Spot Bond					0.00000	99.87144				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN862 On 31/07/2026 Spot Bond					0.00000	102.24108				0.00	0	
Total ASN863 SPOT										0.00	0	
Total For ASN863										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN86: On 09/06/2027 Spot Bond					0.00000	100.91956				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN86: On 09/06/2027 Spot Bond					0.00000	100.91956				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.77204				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN86: On 14/06/2027 Spot Bond					0.00000	100.77204				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN86: On 30/09/2027 Spot Bond					0.00000	100.34335				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN87: On 21/06/2027 Spot Bond					0.00000	100.56121				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN87: On 20/06/2027 Spot Bond					0.00000	100.67941				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN88: On 20/06/2027 Spot Bond					0.00000	100.67380				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN88: On 09/03/2028 Spot Bond					0.00000	100.95182				0.00	0	
Total ASN885 SPOT										0.00	0	
Total For ASN885										0.00	0	
ASN88: On 18/04/2029 Spot Bond					0.00000	99.80151				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN88: On 29/06/2028 Spot Bond					0.00000	100.36773				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN88: On 15/09/2028 Spot Bond					0.00000	100.78457				0.00	0	
Total ASN888 SPOT										0.00	0	

Contract 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 ASN888										0.00	0	
ASN88: On 31/01/2024 Spot Bond			11.89500	105.03159	11.89500	104.99806				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	93.02110				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	101.92414				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.60068				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.31480				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.33688				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.31480				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.29272				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.30376				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.32032				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.30376				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.32032				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN921 SPOT										0.00	0	
Total For ASN921										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	95.31410				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	88.16810				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93(On 20/12/2025 Spot Bond					0.00000	100.65116				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	104.78280				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	100.69351				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	101.98736				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	100.65703				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	100.63625				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94(On 20/12/2025 Spot Bond					0.00000	100.61750				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	100.72153				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	100.60218				0.00	0	
Total ASN948 SPOT										0.00	0	
Total For ASN948										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95(On 20/06/2027 Spot Bond					0.00000	100.60640				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	101.29272				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	102.09787				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	100.68510				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	100.62199				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	100.58959				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	100.32872				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	120.66100				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.71313				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.60082				0.00	0	
Total ASN974 SPOT										0.00	0	
Total For ASN974										0.00	0	
ASN97(On 24/01/2025 Spot Bond					0.00000	87.72592				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	102.16460				0.00	0	
Total ASN977 SPOT										0.00	0	

Contract 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 ASN977										0.00	0	
ASN97: On 20/12/2027 Spot Bond					0.00000	100.63456				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.10596				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.45385				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.60199				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.30553				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.45302				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	102.99670				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.59727				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.66265				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.94848				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	99.95065				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.29292				0.00	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 ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.90500	101.03991	7.90500	101.01846				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.35784				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	101.82585				0.00	0	1,000,000.00
Total BAW36 SPOT										0.00	0	1,000,000.00
Total For BAW36										0.00	0	1,000,000.00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.03679				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.46338				0.00	0	130,000.00
Total BAW38 SPOT										0.00	0	130,000.00
Total For BAW38										0.00	0	130,000.00
BAW39 On 26/05/2026 Spot Bond					0.00000	101.30651				0.00	0	500,000.00
Total BAW39 SPOT										0.00	0	500,000.00
Total For BAW39										0.00	0	500,000.00
BAW40 On 30/06/2025 Spot Bond			10.13000	99.94267	10.13000	99.91569				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.43724				0.00	0	104,000.00
Total BAWGL1 SPOT										0.00	0	104,000.00
Total For BAWGL1										0.00	0	104,000.00
BAWGL On 22/08/2027 Spot Bond					0.00000	101.69277				0.00	0	
Total BAWGL2 SPOT										0.00	0	
Total For BAWGL2										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.64500	12.64500	12.64500	102.30502				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.88643				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA82 On 30/09/2023 Spot Bond					0.00000	100.44055				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.40111				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.46965				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.70102				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.12785				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.47546				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.38714				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.37985				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.06285				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.37710				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.71031				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	98.76726				0.00	0	
Total BAYA97 SPOT										0.00	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 BAYA97										0.00	0	
BAYA97 On 30/09/2023 Spot Bond					0.00000	100.40138				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.39149				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	100.43759				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.49049				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.44525				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.43800				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.43535				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.43759				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.43800				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.45248				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.75000	9.75000	9.75000	95.73746				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	101.94276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX35 On 16/06/2026 Spot Bond					0.00000	100.70533				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.27987				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.67823				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.24813				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.61662				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.61511				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	100.98736				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.22000				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.91205				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.11343				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.69202				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID10 On 15/11/2023 Spot Bond					0.00000	101.74297				0.00	240,000,000	1,120,000,000
Total BID10 SPOT										0.00	240,000,000	1,120,000,000
Total For BID10										0.00	240,000,000	1,120,000,000
BID11 On 15/11/2023 Spot Bond			9.41500	101.50110	9.41500	101.47575				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.03476				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	102.15254				0.00	2,540,000,000	1,280,000,000
Total BID15 SPOT										0.00	2,540,000,000	1,280,000,000
Total For BID15										0.00	2,540,000,000	1,280,000,000
BID16 On 24/06/2025 Spot Bond					0.00000	100.39952				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.40717				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.14592				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.97019				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.34000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	79.07700				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	59.05600				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	53.44600				0.00	0	
Total BNPP13 SPOT										0.00	0	

Contract 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 BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.11030				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.12109				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	100.73105				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.38217				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	101.42516				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	100.92273				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.08620				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.62911				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	99.84411				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.01093				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	101.78134				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.30252				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF32 SPOT										0.00	0	
Total For BPPF32										0.00	0	
BPPF32 On 11/01/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	100.28762				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF37 On 10/05/2024 Spot Bond					0.00000	101.49986				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF38 On 03/07/2024 Spot Bond					0.00000	100.20915				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BWZJ23 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BWZJ23 On 29/03/2024 Spot Bond					0.00000	100.34477				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	101.92853				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.38421				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.37693				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	100.38636				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	
BYA104 On 30/06/2027 Spot Bond					0.00000	100.37891				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BYA105 On 30/06/2026 Spot Bond					0.00000	100.37158			0.00	0	
Total BYA105 SPOT									0.00	0	
Total For BYA105									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.09978			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CBL30 On 02/11/2024 Spot Bond					0.00000	101.73260			0.00	0	
Total CBL30 SPOT									0.00	0	
Total For CBL30									0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.62909			0.00	0	500,000,00
Total CBL31 SPOT									0.00	0	500,000,00
Total For CBL31									0.00	0	500,000,00
CCT02 On 12/06/2024 Spot Bond			9.44500	102.80013	9.44500	102.77421			0.00	0	
Total CCT02 SPOT									0.00	0	
Total For CCT02									0.00	0	
CCT03 On 15/03/2025 Spot Bond			10.09500	105.18313	10.09500	105.15498			0.00	0	
Total CCT03 SPOT									0.00	0	
Total For CCT03									0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.13500	11.13500	11.13500	98.15000		7,959,932,695,000.00	714,857,000	357,428,50	
Total CCT04 SPOT								7,959,932,695,000.00	714,857,000	357,428,50	
Total For CCT04								7,959,932,695,000.00	714,857,000	357,428,50	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.32589			0.00	0	
Total CGR42 SPOT									0.00	0	
Total For CGR42									0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.52976			0.00	0	
Total CGR47 SPOT									0.00	0	
Total For CGR47									0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	102.59320			0.00	0	
Total CGR50 SPOT									0.00	0	
Total For CGR50									0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	102.69928			0.00	0	
Total CGR51 SPOT									0.00	0	
Total For CGR51									0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.38003			0.00	0	
Total CGR52 SPOT									0.00	0	

Contract 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 CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.46571				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.52964				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.61722				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.43000	103.31451	10.43000	103.28597				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	102.06571				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.08639				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.73500	102.46835	11.73500	102.43659				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.17800				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.17000	163.13621	7.17000	163.08518				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.30000	158.13863	9.30000	158.08024				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN49 On 04/09/2024 Spot Bond			10.07500	103.52631	10.07500	103.49866				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	101.95697				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	99.99970				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	103.55900				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN516 On 15/03/2025 Spot Bond				100.00000	0.00000	100.76265				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.57160				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.73251				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	100.82326				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	99.80120				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.97500	98.72933	10.97500	98.70020				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	99.79301				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	101.93420				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54(On 17/01/2024 Spot Bond					0.00000	99.81597				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	159.99300				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 17/01/2024 Spot Bond					0.00000	100.31827				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			10.44500	102.77627	10.44500	102.74737				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54(On 29/03/2025 Spot Bond			10.49500	102.19019	10.49500	102.16179				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			10.58500	100.79606	10.58500	100.76782				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond			10.63500	10.63500	10.63500	323.79744				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55(On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55(On 15/11/2023 Spot Bond					0.00000	101.59612				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN55(On 12/11/2023 Spot Bond					0.00000	101.61382				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN55(On 24/11/2024 Spot Bond					0.00000	101.31363				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN55(On 17/01/2024 Spot Bond					0.00000	99.80392				0.00	0	
Total CLN559 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	141.81600				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.67159				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.94500	100.01574	10.94500	100.04583				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.44500	101.07839	10.44500	101.05043				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	101.84490				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.33923				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	100.37263				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	101.61364				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.67500	100.22236	10.67500	100.19404				0.00	0	120,000,00
Total CLN571 SPOT										0.00	0	120,000,00
Total For CLN571										0.00	0	120,000,00
CLN57 On 12/11/2025 Spot Bond					0.00000	101.66267				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.61861				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.74899				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 20/06/2024 Spot Bond					0.00000	100.66561				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	99.80565				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.23715				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.65890				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.69751				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	99.80449				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.32671				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.43112				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.26706				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.63058				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.13352				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN59 On 05/12/2026 Spot Bond					0.00000	102.35081				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.59000	158.81038	5.59000	126.73057				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.52135				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	100.46480				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.30065				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.91500	9.91500	9.91500	100.22831				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.22965				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	100.80349				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.63058				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.63058				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 05/08/2024 Spot Bond			9.50000	9.50000	9.50000	103.00572				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.70615				0.00	0	
Total CLN604 SPOT										0.00	0	

Contract 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 CLN604										0.00	0	
CLN60: On 12/08/2024 Spot Bond					0.00000	101.07420				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60: On 14/04/2026 Spot Bond					0.00000	102.02402				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60: On 17/01/2024 Spot Bond					0.00000	102.37537				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60: On 22/08/2024 Spot Bond					0.00000	101.33889				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61: On 23/10/2024 Spot Bond					0.00000	102.06936				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.31346				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN61: On 07/03/2025 Spot Bond					0.00000	100.97835				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN61: 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	
CLN61: On 30/11/2023 Spot Bond					0.00000	101.25236				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN61: On 20/12/2029 Spot Bond					0.00000	97.85800				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN61: On 20/12/2024 Spot Bond					0.00000	101.69179				0.00	372,000,000	186,000,00

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 CLN617 SPOT										0.00	372,000,000	186,000,000
Total For CLN617										0.00	372,000,000	186,000,000
CLN617 On 31/05/2024 Spot Bond					0.00000	101.18169				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	101.92285				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.23049				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	101.54874				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN626 On 31/07/2034 Spot Bond					0.00000	100.56497				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			13.68000	60.31642	13.68000	79.21464				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2024 Spot Bond					0.00000	101.49832				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			11.14500	100.71861	11.14500	100.68844				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	101.54444				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/11/2024 Spot Bond					0.00000	101.47438				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN63: On 09/10/2034 Spot Bond					0.00000	100.03139				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63: On 09/11/2024 Spot Bond					0.00000	101.68575				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	103.45026				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN63: On 21/11/2024 Spot Bond					0.00000	101.30631				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	101.54013				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	102.67235				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.62618				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64: On 17/10/2023 Spot Bond					0.00000	102.20811				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64: On 21/11/2024 Spot Bond					0.00000	101.31038				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.62402				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64: On 29/01/2024 Spot Bond					0.00000	101.99344				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64: On 18/12/2024 Spot Bond					0.00000	100.62461				0.00	0	
Total CLN647 SPOT										0.00	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 CLN647										0.00	0	
CLN64: On 19/08/2025 Spot Bond					0.00000	101.63285				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64: On 31/05/2026 Spot Bond					0.00000	101.17148				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.54013				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65: On 19/08/2025 Spot Bond					0.00000	101.54013				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	98.44500				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.67403				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	100.22315				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.95979				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	129.20400				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	153.37600				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	103.19066				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	101.72937				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	101.46127				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 19/08/2025 Spot Bond					0.00000	101.64052				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			6.11097	165.70016	6.11097	134.62181				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.11097	165.70016	6.11097	134.62268				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.66202				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.71934				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.57457				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.12320				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.93714				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN68: On 21/12/2026 Spot Bond					0.00000	100.56064				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	100.56921				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN68: On 12/02/2025 Spot Bond					0.00000	101.76705				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN68: On 21/12/2026 Spot Bond					0.00000	100.62807				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN68: On 21/06/2025 Spot Bond					0.00000	100.62785				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	102.60423				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN69: On 26/09/2023 Spot Bond					0.00000	100.42399				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	100.58260				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN69: On 17/05/2025 Spot Bond					0.00000	101.78053				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN69: On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.29245				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN69: On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	86.82000				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN69: On 21/12/2026 Spot Bond					0.00000	104.74851				0.00	0	100,000,00
Total CLN699 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 CLN699										0.00	0	100,000,00
CLN70: On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.79463				0.00	0	
Total CLN702 SPOT										0.00	0	
Total For CLN702										0.00	0	
CLN70: On 12/02/2025 Spot Bond					0.00000	101.86381				0.00	0	
Total CLN704 SPOT										0.00	0	
Total For CLN704										0.00	0	
CLN70: On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	88.83958				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN70: On 19/08/2025 Spot Bond					0.00000	101.74799				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN70: On 11/09/2026 Spot Bond					0.00000	101.35631				0.00	0	200,000,00
Total CLN708 SPOT										0.00	0	200,000,00
Total For CLN708										0.00	0	200,000,00
CLN70: On 26/08/2025 Spot Bond					0.00000	100.57496				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN71: On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	85.19455				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN71: On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.43265				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN71: On 11/03/2024 Spot Bond					0.00000	100.74808				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN71: On 12/02/2024 Spot Bond					0.00000	101.49166				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN71: On 21/06/2025 Spot Bond					0.00000	100.57709				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN71: On 21/06/2025 Spot Bond					0.00000	100.57709				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.57709				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN716 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	84.25220				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN717 On 11/09/2026 Spot Bond					0.00000	100.77605				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN719 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	83.26830				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN720 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.58468				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN721 On 01/06/2026 Spot Bond					0.00000	101.07036				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN722 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	84.28140				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN723 On 21/06/2025 Spot Bond					0.00000	100.55088				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.55088				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.55088				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.55623				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN728 On 21/06/2025 Spot Bond					0.00000	100.55623				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	
CLN729 On 21/06/2025 Spot Bond					0.00000	100.55623				0.00	0	
Total CLN729 SPOT										0.00	0	
Total For CLN729										0.00	0	
CLN730 On 31/01/2024 Spot Bond			10.94000	10.94000	10.94000	86.72995				0.00	0	
Total CLN730 SPOT										0.00	0	
Total For CLN730										0.00	0	
CLN731 On 31/01/2024 Spot Bond			10.77500	10.77500	10.77500	87.74593				0.00	0	
Total CLN731 SPOT										0.00	0	
Total For CLN731										0.00	0	
CLN732 On 31/07/2024 Spot Bond			10.67500	10.67500	10.67500	88.37046				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.58676				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.78386				0.00	0	
Total CLN734 SPOT										0.00	0	
Total For CLN734										0.00	0	
CLN736 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	97.50585				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	100.87129				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	118.82900				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	96.30646				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.52578				0.00	0	
Total CLN741 SPOT										0.00	0	

Contract 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 CLN741										0.00	0	
CLN741 On 31/03/2032 Spot Bond					0.00000	100.35981				0.00	0	
Total CLN742 SPOT										0.00	0	
Total For CLN742										0.00	0	
CLN742 On 31/01/2030 Spot Bond					0.00000	102.97022				0.00	4,800,000,000	2,400,000,000
Total CLN743 SPOT										0.00	4,800,000,000	2,400,000,000
Total For CLN743										0.00	4,800,000,000	2,400,000,000
CLN743 On 31/01/2030 Spot Bond					0.00000	98.89500				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN744 On 31/01/2030 Spot Bond					0.00000	102.27849				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN745 On 28/02/2024 Spot Bond					0.00000	101.32865				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN746 On 21/12/2023 Spot Bond					0.00000	100.58278				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN747 On 31/01/2030 Spot Bond					0.00000	102.06926				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN748 On 31/07/2024 Spot Bond					0.00000	100.97465				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN749 On 11/09/2026 Spot Bond					0.00000	100.94920				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN750 On 01/10/2026 Spot Bond					0.00000	100.22007				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN751 On 31/07/2024 Spot Bond					0.00000	101.65903				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN753 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.28452				0.00	0	
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.25595				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	101.16295				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	100.54327				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.62709				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	102.06712				0.00	0	
Total CLN764 SPOT										0.00	0	
Total For CLN764										0.00	0	
CLN764 On 31/07/2023 Spot Bond			9.57000	9.57000	9.57000	96.03240				0.00	0	
Total CLN765 SPOT										0.00	0	
Total For CLN765										0.00	0	
CLN765 On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.28452				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	100.54601				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN76(On 23/09/2026 Spot Bond					0.00000	98.28100				0.00	0	
Total CLN769 SPOT										0.00	0	
Total For CLN769										0.00	0	
CLN77(On 31/07/2024 Spot Bond					0.00000	104.95005				0.00	0	
Total CLN770 SPOT										0.00	0	
Total For CLN770										0.00	0	
CLN77(On 31/08/2023 Spot Bond			10.39000	10.39000	10.39000	84.93539				0.00	0	
Total CLN771 SPOT										0.00	0	
Total For CLN771										0.00	0	
CLN77(On 31/08/2023 Spot Bond			10.88000	10.88000	10.88000	90.12572				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77(On 28/08/2028 Spot Bond					0.00000	102.60393				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77(On 31/07/2028 Spot Bond					0.00000	102.11991				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77(On 15/09/2028 Spot Bond			5.46500	5.46500	5.46500	110.44434				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77(On 31/05/2026 Spot Bond					0.00000	101.23746				0.00	0	
Total CLN776 SPOT										0.00	0	
Total For CLN776										0.00	0	
CLN77(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	
CLN77(On 31/08/2026 Spot Bond					0.00000	101.39203				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77(On 31/01/2027 Spot Bond					0.00000	101.88827				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	101.89780				0.00	0	
Total CLN780 SPOT										0.00	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 CLN780										0.00	0	
CLN78 On 19/08/2025 Spot Bond					0.00000	104.15416				0.00	0	
Total CLN781 SPOT										0.00	0	
Total For CLN781										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	101.94543				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	101.96639				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.34335				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78 On 30/09/2026 Spot Bond					0.00000	100.34335				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	113.72096				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78 On 31/01/2027 Spot Bond					0.00000	113.55363				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.07896				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	100.34200				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.07896				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.78707				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79 On 31/01/2025 Spot Bond					0.00000	102.07896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN795 On 31/03/2026 Spot Bond					0.00000	100.34342				0.00	0	
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN796 On 31/01/2025 Spot Bond					0.00000	102.07896				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN797 On 31/01/2024 Spot Bond					0.00000	102.07912				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN798 On 31/01/2026 Spot Bond					0.00000	102.08817				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	102.08817				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN800 On 28/02/2026 Spot Bond					0.00000	101.29816				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN801 On 31/01/2025 Spot Bond					0.00000	89.44764				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	104.83508				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN803 On 31/01/2027 Spot Bond					0.00000	101.90351				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	102.09781				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN806 On 28/02/2027 Spot Bond					0.00000	101.30383				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN808 On 31/01/2027 Spot Bond					0.00000	101.96448				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.75000	95.76237	9.75000	95.73746				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.55569				0.00	0	
Total CLN810 SPOT										0.00	0	
Total For CLN810										0.00	0	
CLN811 On 21/07/2025 Spot Bond					0.00000	101.80600				0.00	0	
Total CLN811 SPOT										0.00	0	
Total For CLN811										0.00	0	
CLN815 On 31/01/2025 Spot Bond					0.00000	102.07896				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	102.07919				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	102.09781				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	101.88828				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.07896				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.07919				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.34343				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	

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 CLN822										0.00	0	
CLN82: 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	
CLN82: On 31/07/2025 Spot Bond					0.00000	102.07919				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN82: On 31/07/2025 Spot Bond					0.00000	102.07919				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN82: On 31/07/2027 Spot Bond					0.00000	102.07882				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN82: On 31/07/2025 Spot Bond					0.00000	102.07919				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN82: On 31/08/2024 Spot Bond					0.00000	90.45148				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN82: On 31/01/2025 Spot Bond					0.00000	102.07896				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN83: On 31/07/2026 Spot Bond					0.00000	102.04095				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN83: On 31/05/2025 Spot Bond					0.00000	101.10137				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN83: On 31/07/2027 Spot Bond					0.00000	102.07882				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN83: On 31/01/2030 Spot Bond			9.91000	9.91000	9.91000	100.64057				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN83: On 31/08/2025 Spot Bond					0.00000	101.29257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.29272				0.00	0	
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.29272				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.29261				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.34341				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.60246				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	103.64600				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.06300				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	103.60700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	100.96446				0.00	200,000,000	640,000,000
Total CLN844 SPOT										0.00	200,000,000	640,000,000
Total For CLN844										0.00	200,000,000	640,000,000
CLN844 On 31/03/2025 Spot Bond					0.00000	100.34343				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.34341				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN84(On 31/03/2029 Spot Bond					0.00000	100.34302				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	
CLN85(On 31/07/2025 Spot Bond					0.00000	102.20306				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	100.48620				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.60640				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	100.63001				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.66538				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.67660				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85(On 23/09/2026 Spot Bond					0.00000	100.57244				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85(On 06/08/2023 Spot Bond					0.00000	103.07192				0.00	0	
Total CLN857 SPOT										0.00	0	
Total For CLN857										0.00	0	
CLN85(On 28/02/2024 Spot Bond				100.00000	0.00000	86.34641				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	102.07919				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.63450				0.00	0	
Total CLN861 SPOT										0.00	0	

Contract 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 CLN861										0.00	0	
CLN86: On 20/06/2027 Spot Bond					0.00000	100.60077				0.00	0	
Total CLN862 SPOT										0.00	0	
Total For CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	100.92212				0.00	0	
Total CLN863 SPOT										0.00	0	
Total For CLN863										0.00	0	
CLN86: 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	
CLN86: On 20/12/2029 Spot Bond			12.81000	12.81000	12.81000	96.86600				0.00	0	
Total CLN865 SPOT										0.00	0	
Total For CLN865										0.00	0	
CLN86: On 22/06/2030 Spot Bond			14.48000	14.48000	14.48000	97.51400				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86: On 31/01/2025 Spot Bond					0.00000	102.27893				0.00	0	
Total CLN867 SPOT										0.00	0	
Total For CLN867										0.00	0	
CLN86: On 31/07/2023 Spot Bond			7.00000	7.00000	7.00000	89.58313				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86: On 15/07/2029 Spot Bond					0.00000	101.85032				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	101.86925				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	101.85972				0.00	0	
Total CLN871 SPOT										0.00	0	
Total For CLN871										0.00	0	
CLN87: On 30/09/2029 Spot Bond			11.25000	11.25000	11.25000	85.87096				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.29257				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN874 On 20/06/2027 Spot Bond					0.00000	100.61483				0.00	0	
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.52734				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN876 On 29/10/2025 Spot Bond					0.00000	102.52734				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN877 On 31/01/2030 Spot Bond					0.00000	101.84635				0.00	2,800,000,000	1,400,000,000
Total CLN878 SPOT										0.00	2,800,000,000	1,400,000,000
Total For CLN878										0.00	2,800,000,000	1,400,000,000
CLN879 On 02/04/2026 Spot Bond					0.00000	100.22965				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN880 On 02/04/2026 Spot Bond					0.00000	100.22858				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN881 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	87.22031				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN882 On 31/01/2030 Spot Bond					0.00000	101.84064				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	86.00222				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.80979			3,378,000,000,000.00	300,000,000		
Total CLN884 SPOT									3,378,000,000,000.00	300,000,000		
Total For CLN884									3,378,000,000,000.00	300,000,000		
CLN885 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	84.80979			0.00	0		
Total CLN885 SPOT									0.00	0		
Total For CLN885									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN886 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	84.63310				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.78030				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.95000	5.95000	5.95000	127.88606				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	107.50745				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.66265				0.00	0	
Total CLN890 SPOT										0.00	0	
Total For CLN890										0.00	0	
CLN891 On 20/12/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN891 SPOT										0.00	0	
Total For CLN891										0.00	0	
CLN892 On 20/12/2027 Spot Bond					0.00000	100.63344				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.07919				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.61862				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.29257				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.34335				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.22003				0.00	0	
Total CLN897 SPOT										0.00	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 CLN897										0.00	0	
CLN897 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	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.00235				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN899 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.51444				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN900 On 20/12/2027 Spot Bond			11.94000	11.94000	11.94000	101.21611				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN901 On 20/12/2027 Spot Bond					0.00000	101.52600				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN902 On 20/12/2027 Spot Bond			11.53000	11.53000	11.53000	99.49729				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN903 On 15/09/2029 Spot Bond					0.00000	100.84243				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN904 On 20/12/2029 Spot Bond					0.00000	100.69898				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN905 On 20/12/2027 Spot Bond					0.00000	100.65872				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.80712				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	97.92000				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	96.84500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	100.66280				0.00	0	
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.54331				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	102.07865				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.66123				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	95.82600				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	100.75484				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	99.90600				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.22338				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	100.60419				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.29279				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.29279				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	

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 28/02/2026 Spot Bond					0.00000	101.29265				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	
CLN92 On 28/02/2026 Spot Bond					0.00000	101.29265				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN92 On 20/06/2030 Spot Bond					0.00000	100.73211				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.69231				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.69624				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.70184				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN92 On 20/06/2028 Spot Bond					0.00000	100.69904				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN92 On 31/01/2026 Spot Bond					0.00000	102.07865				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	100.00000				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	97.80160				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.70464				0.00	0	
Total CLN932 SPOT										0.00	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 CLN932										0.00	0	
CLN93: On 20/06/2028 Spot Bond			12.93500	12.93500	12.93500	98.05674				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	100.82543				0.00	0	
Total CLN936 SPOT										0.00	0	
Total For CLN936										0.00	0	
CLN93: On 20/03/2025 Spot Bond					0.00000	98.08800				0.00	0	
Total CLN937 SPOT										0.00	0	
Total For CLN937										0.00	0	
CLN93: On 20/03/2027 Spot Bond					0.00000	100.15100				0.00	0	
Total CLN938 SPOT										0.00	0	
Total For CLN938										0.00	0	
CLN93: On 20/06/2028 Spot Bond					0.00000	100.58446				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94: On 20/03/2026 Spot Bond					0.00000	100.76948				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94: On 20/06/2030 Spot Bond					0.00000	100.74386				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN94: On 31/03/2031 Spot Bond					0.00000	100.34327				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN94: On 31/03/2031 Spot Bond					0.00000	100.34327				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN94: On 31/03/2028 Spot Bond					0.00000	100.34328				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN944 On 20/06/2028 Spot Bond					0.00000	100.65978				0.00	0	
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.58108				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.66819				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	100.73267				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.68502				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	100.76622				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.34342				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	100.55466				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	100.69624				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN956 On 20/06/2028 Spot Bond					0.00000	100.61060				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	
CLN957 On 20/06/2028 Spot Bond					0.00000	100.66819				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN958 On 31/08/2027 Spot Bond					0.00000	101.17816				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN959 On 31/08/2028 Spot Bond					0.00000	101.12546				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN960 On 30/09/2026 Spot Bond					0.00000	100.46609				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN961 On 20/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000.00
Total CLN961 SPOT										0.00	0	5,000,000.00
Total For CLN961										0.00	0	5,000,000.00
COJ08 On 22/06/2026 Spot Bond			11.73500	99.92947	11.73500	99.89834				0.00	0	100,000.00
Total COJ08 SPOT										0.00	0	100,000.00
Total For COJ08										0.00	0	100,000.00
COJG0 On 09/06/2024 Spot Bond			11.85500	99.49075	11.85500	99.45945			237,100,000,000.00		20,000,000	10,000.00
Total COJG01 SPOT									237,100,000,000.00		20,000,000	10,000.00
Total For COJG01									237,100,000,000.00		20,000,000	10,000.00
COT02 On 03/04/2028 Spot Bond			13.50500	91.46795	13.50500	91.43530				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			12.09500	91.40357	12.09500	91.37425				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.30963				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.84500	10.84500	10.84500	100.94663				0.00	0	
Total DSY03 SPOT										0.00	0	

Contract 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 DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.06142				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.47064				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.04015				0.00	0	
Total DSY06 SPOT										0.00	0	
Total For DSY06										0.00	0	
DSY07 On 21/05/2029 Spot Bond					0.00000	101.31983				0.00	0	
Total DSY07 SPOT										0.00	0	
Total For DSY07										0.00	0	
DTF002 On 28/06/2025 Spot Bond					0.00000	100.59099				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.69659				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	100.92270				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	100.66135				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	100.67756				0.00	2,000,000,000	
Total DTF006 SPOT										0.00	2,000,000,000	
Total For DTF006										0.00	2,000,000,000	
DV24 On 18/02/2024 Spot Bond			9.84500	103.74703	9.84500	103.71950				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	103.83586	9.69000	103.80872				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.83586	9.69000	103.80872				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV27 On 02/02/2027 Spot Bond			11.04500	99.45740	11.04500	99.42787				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	
DV29 On 18/02/2029 Spot Bond			11.21000	99.46790	11.21000	99.43793				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	103.99735	10.10000	103.96905				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.99735	10.10000	103.96905				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	102.54503				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.35102				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.19838				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.29140				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.05545				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB2 On 15/12/2024 Spot Bond					0.00000	101.94501				0.00	0	4,100,000,00
Total DVFB24 SPOT										0.00	0	4,100,000,00
Total For DVFB24										0.00	0	4,100,000,00
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.20574				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.39084				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.72398				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.06229				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB29 On 21/08/2023 Spot Bond					0.00000	101.60838				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB30 On 21/08/2025 Spot Bond					0.00000	103.73763				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
DVFB31 On 15/12/2026 Spot Bond					0.00000	103.33952				0.00	0	
Total DVFC26 SPOT										0.00	0	
Total For DVFC26										0.00	0	
DVFC26 On 15/12/2028 Spot Bond					0.00000	104.36691				0.00	0	
Total DVFC28 SPOT										0.00	0	
Total For DVFC28										0.00	0	
ECN32 On 14/03/2032 Spot Bond			6.01000	118.72933	6.01000	118.69620				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.89000	102.55700	5.89000	102.52844				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	153.81732	2.25000	153.78964				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.12500	159.15651	5.12500	159.11581				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			5.15000	143.01198	5.15000	142.97531				0.00	0	10,000,00
Total EL29 SPOT										0.00	0	10,000,00
Total For EL29										0.00	0	10,000,00
EL30 On 29/07/2030 Spot Bond			5.14000	138.74343	5.14000	138.70757				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL31 On 02/06/2031 Spot Bond			5.83000	121.09581	5.83000	121.06247				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.76000	106.51333	5.76000	106.48403				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	153.81732	2.25000	153.78964				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	212.03145				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	208.59116				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	195.40503				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	162.67470				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	161.58586				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	157.23441				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	146.20258				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	140.71752				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	142.94068				0.00	0	
Total ELN014 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For ELN014										0.00	0	
ELN014 On 09/12/2024 Spot Bond					0.00000	118.49879				0.00	0	
Total ELN015 SPOT										0.00	0	
Total For ELN015										0.00	0	
ELN015 On 02/04/2027 Spot Bond					0.00000	109.37075				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN019 On 20/09/2027 Spot Bond					0.00000	128.62917				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.15500	101.01624	11.15500	100.98645				0.00	0	60,000,00
Total EMM03 SPOT										0.00	0	60,000,00
Total For EMM03										0.00	0	60,000,00
EMM04 On 16/05/2028 Spot Bond			13.56000	13.56000	13.56000	92.32989				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.61000	13.61000	13.61000	95.68130				0.00	0	666,666,60
Total EMM05 SPOT										0.00	0	666,666,60
Total For EMM05										0.00	0	666,666,60
EMM06 On 23/06/2025 Spot Bond			11.24500	11.24500	11.24500	99.34726				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.24500	11.24500	11.24500	98.59988				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.09500	13.09500	13.09500	94.30398				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			12.18500	12.18500	12.18500	96.47708				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.59500	15.59500	15.59500	89.28687				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.94170				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF017 On 13/12/2025 Spot Bond					0.00000	101.04558				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF018 On 02/09/2023 Spot Bond					0.00000	101.13421				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF021 On 28/05/2024 Spot Bond					0.00000	102.13059				0.00	0	
Total EPF022 SPOT										0.00	0	
Total For EPF022										0.00	0	
EPF022 On 07/09/2026 Spot Bond					0.00000	100.97362				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF023 On 14/03/2025 Spot Bond					0.00000	101.17153				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF024 On 12/09/2025 Spot Bond					0.00000	100.81446				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF025 On 10/11/2025 Spot Bond					0.00000	101.60819				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.54093				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC52 On 14/03/2024 Spot Bond					0.00000	100.71262				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.46076				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT003 On 16/04/2025 Spot Bond					0.00000	100.49778				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT001 On 10/09/2023 Spot Bond					0.00000	101.03436				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	
EQT006 On 30/10/2023 Spot Bond					0.00000	101.86010				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.52924				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.02655				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	101.85587				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	101.48609				0.00	0	
Total EQT011 SPOT										0.00	0	
Total For EQT011										0.00	0	
EQT012 On 11/11/2025 Spot Bond					0.00000	101.54911				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT013 On 11/11/2027 Spot Bond					0.00000	102.05913				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B On 17/05/2025 Spot Bond					0.00000	101.46794				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B On 17/05/2027 Spot Bond					0.00000	101.51283				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C On 17/05/2025 Spot Bond					0.00000	101.49029				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C On 17/05/2027 Spot Bond					0.00000	101.53519				0.00	0	
Total ERS3C9 SPOT										0.00	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 ERS3C9										0.00	0	
ERSA2 On 17/08/2023 Spot Bond					0.00000	101.49062				0.00	0	
Total ERSA28 SPOT										0.00	0	
Total For ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.47158				0.00	0	
Total ERSA29 SPOT										0.00	0	
Total For ERSA29										0.00	0	
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.48302				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.51262				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.54240				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.56474				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			10.04500	97.02235	10.04500	96.99637				3,315,285,953,000.00	330,043,400	2,813,208,00
Total ES26 SPOT										3,315,285,953,000.00	330,043,400	2,813,208,00
Total For ES26										3,315,285,953,000.00	330,043,400	2,813,208,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.14756	7.85000	102.12607				0.00	0	
Total ES26/R186 SPOT										0.00	0	
Total For ES26/R186										0.00	0	
ES33 On 15/09/2033 Spot Bond			12.85500	72.46496	12.79000	72.72622				3,870,184,147,500.00	301,064,500	2,490,092,10
Total ES33 SPOT										3,870,184,147,500.00	301,064,500	2,490,092,10
Total For ES33										3,870,184,147,500.00	301,064,500	2,490,092,10
ES33/R On 15/09/2033 Spot Bond			7.50000	102.40948	7.50000	102.38899				0.00	0	
Total ES33/R209 SPOT										0.00	0	
Total For ES33/R209										0.00	0	
ES42 On 25/04/2042 Spot Bond			13.31000	68.85056	13.25000	69.12381				2,522,319,536,000.00	189,505,600	105,705,90
Total ES42 SPOT										2,522,319,536,000.00	189,505,600	105,705,90
Total For ES42										2,522,319,536,000.00	189,505,600	105,705,90
ES42/R On 25/04/2042 Spot Bond			8.50000	101.78987	8.50000	101.76672				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ES42/R214 SPOT										0.00	0	
Total For ES42/R214										0.00	0	
ETK001 On 03/06/2032 Spot Bond			12.08500	12.08500	12.08500	97.23337				0.00	0	
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			15.06500	15.06500	15.06500	90.18031				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.45380				0.00	0	
Total EXX05 SPOT										0.00	0	
Total For EXX05										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.52497				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.86010				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.16239				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.31971				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	100.88942				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	101.87925				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.59383				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.14081				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	0	
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.37248				0.00	0	
Total FIFG04 SPOT										0.00	0	
Total For FIFG04										0.00	0	
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.38605				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	103.01267				0.00	0	330,000,00
Total FRB24 SPOT										0.00	0	330,000,00
Total For FRB24										0.00	0	330,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.65769				0.00	0	
Total FRB25 SPOT										0.00	0	
Total For FRB25										0.00	0	
FRB26 On 03/06/2024 Spot Bond					0.00000	101.78469				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.82500	101.96571	9.82500	101.93900				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	104.86463				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.59284				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.74500	98.06667	9.74500	98.04117				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.01692				0.00	0	
Total FRB31 SPOT										0.00	0	

Contract 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 FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.32418				0.00	0	
Total FRB32 SPOT										0.00	0	
Total For FRB32										0.00	0	
FRB33 On 29/09/2029 Spot Bond					0.00000	101.55395				0.00	0	
Total FRB33 SPOT										0.00	0	
Total For FRB33										0.00	0	
FRB34 On 02/06/2028 Spot Bond					0.00000	102.52803				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	102.09772				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB36 On 14/09/2033 Spot Bond					0.00000	100.76729				0.00	0	
Total FRB36 SPOT										0.00	0	
Total For FRB36										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.17000	331.34317	5.17000	331.25805				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			4.72000	4.72000	4.72000	169.10892				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.87000	218.93176	4.87000	218.87710				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.33500	5.33500	5.33500	116.80896				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.85000	5.85000	5.85000	228.03098				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.80000	97.63865	5.80000	97.61185				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.85000	95.19562	5.85000	95.16946				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0: On 28/10/2024 Spot Bond			9.82000	9.82000	9.82000	88.41390				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.83000	9.83000	9.83000	87.43179				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.77000	5.77000	5.77000	166.49134				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18: On 06/08/2023 Spot Bond					0.00000	101.48335				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.50378				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.04114				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.88654				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.94466				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.54185				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.55732				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29: On 20/06/2024 Spot Bond					0.00000	100.85509				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	102.76995				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.31502				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.04568				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.81473				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.58682				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.63348				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.66842				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	102.34240				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.77508				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	102.03097				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.62898				0.00	0	
Total FRC318 SPOT										0.00	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 FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.02976				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.74287				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.63719				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.22111				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	101.64293				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.41632				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.03161				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.41817				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34: On 20/12/2024 Spot Bond					0.00000	100.32571				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	99.84919				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.68378				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.20473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC348 On 31/07/2023 Spot Bond					0.00000	102.11868				0.00	0	
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC349 On 31/07/2023 Spot Bond					0.00000	102.00100				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC350 On 31/08/2023 Spot Bond					0.00000	101.23769				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC351 On 31/07/2023 Spot Bond					0.00000	102.15028				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC353 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	
FRC354 On 31/07/2023 Spot Bond					0.00000	102.14412				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC355 On 31/01/2024 Spot Bond					0.00000	102.13441				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC356 On 31/01/2024 Spot Bond					0.00000	102.15019				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC357 On 31/01/2024 Spot Bond					0.00000	102.12363				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC360 On 31/01/2024 Spot Bond					0.00000	102.05929				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC361 On 31/03/2024 Spot Bond					0.00000	100.31083				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC36: On 01/08/2026 Spot Bond					0.00000	101.85218				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	
FRC36: On 28/02/2024 Spot Bond					0.00000	101.57289				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36: On 31/08/2024 Spot Bond					0.00000	101.86360				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36: On 20/06/2026 Spot Bond					0.00000	90.72766				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36: On 31/05/2024 Spot Bond					0.00000	101.28850				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37: On 20/06/2026 Spot Bond					0.00000	91.03683				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37: On 20/12/2026 Spot Bond					0.00000	100.59904				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37: On 23/09/2023 Spot Bond					0.00000	100.58305				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38: On 20/12/2026 Spot Bond					0.00000	98.11975				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.44737				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38: On 15/02/2025 Spot Bond					0.00000	101.44737				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.42039				0.00	0	
Total FRC386 SPOT										0.00	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 FRC386										0.00	0	
FRC38: On 16/02/2025 Spot Bond					0.00000	101.42039				0.00	0	
Total FRC387 SPOT										0.00	0	
Total For FRC387										0.00	0	
FRC38: On 07/12/2023 Spot Bond					0.00000	101.09234				0.00	0	
Total FRC388 SPOT										0.00	0	
Total For FRC388										0.00	0	
FRC39: On 11/11/2024 Spot Bond					0.00000	101.77364				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.44201				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.19641				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	102.20392				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond					0.00000	100.09403				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	102.31010				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	102.44245				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.01631				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	99.39156				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	100.66896				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	91.27200				0.00	0	
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	88.27035				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.56940				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC40: On 06/07/2027 Spot Bond					0.00000	100.04872				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC40: On 13/10/2026 Spot Bond					0.00000	99.93953				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	98.22504				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC40: On 23/09/2025 Spot Bond					0.00000	97.41368				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC41: On 30/04/2027 Spot Bond					0.00000	102.19644				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.39169				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.41082				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.14235				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC41: On 31/05/2025 Spot Bond					0.00000	101.34835				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	
FRC41: On 20/06/2027 Spot Bond					0.00000	102.50112				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41: On 31/05/2027 Spot Bond					0.00000	101.38733				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41: On 30/04/2029 Spot Bond					0.00000	102.39523				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.48620				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.49363				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42: On 27/09/2028 Spot Bond					0.00000	100.49363				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42: On 31/08/2025 Spot Bond					0.00000	101.31524				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42: On 30/09/2027 Spot Bond					0.00000	100.34567				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42: On 30/09/2026 Spot Bond					0.00000	100.36030				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42: On 20/06/2027 Spot Bond					0.00000	100.65921				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.29282				0.00	0	
Total FRC431 SPOT										0.00	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 FRC431										0.00	0	
FRC43: On 31/10/2026 Spot Bond					0.00000	102.19637				0.00	0	
Total FRC432 SPOT										0.00	0	
Total For FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.29282				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.34803				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.31657				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.65416				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.91235				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	100.92034				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.30386				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.30386				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.67387				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.57388				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	102.03536				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC445 SPOT										0.00	0	
Total For FRC445										0.00	0	
FRC445 On 31/08/2027 Spot Bond					0.00000	101.29282				0.00	0	
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC446 On 15/03/2028 Spot Bond					0.00000	100.83246				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC447 On 31/08/2027 Spot Bond					0.00000	101.29282				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC448 On 31/08/2027 Spot Bond					0.00000	101.30386				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC449 On 20/12/2030 Spot Bond					0.00000	100.67938				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC450 On 28/06/2026 Spot Bond					0.00000	100.36655				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC451 On 28/10/2023 Spot Bond					0.00000	102.03536				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC452 On 29/10/2025 Spot Bond					0.00000	102.01520				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC453 On 20/06/2028 Spot Bond					0.00000	100.60921				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC454 On 21/01/2030 Spot Bond					0.00000	102.27665				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC455 On 18/04/2028 Spot Bond					0.00000	102.55998				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC45: On 16/11/2027 Spot Bond					0.00000	101.52375				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	
FRC45: On 20/12/2029 Spot Bond					0.00000	100.64850				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	102.34738				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	102.33625				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	102.19645				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	102.52323				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	100.57558				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	101.73510				0.00	800,000,000	400,000,000
Total FRC465 SPOT										0.00	800,000,000	400,000,000
Total For FRC465										0.00	800,000,000	400,000,000
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46: On 20/12/2023 Spot Bond					0.00000	100.62207				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	101.23756				0.00	0	
Total FRC468 SPOT										0.00	0	

Contract 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 FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	101.55280				0.00	0	
Total FRC469 SPOT										0.00	0	
Total For FRC469										0.00	0	
FRC47: On 31/07/2023 Spot Bond			10.03000	277.33573	10.03000	105.63226				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47: On 20/04/2027 Spot Bond					0.00000	102.01147				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47: On 30/04/2027 Spot Bond					0.00000	102.01147				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47: On 31/07/2023 Spot Bond					0.00000	101.95585				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47: On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC47: On 31/07/2023 Spot Bond			5.05700	5.05700	5.05700	101.18037				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	100.34762				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47: On 20/06/2026 Spot Bond					0.00000	100.34121				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47: On 07/12/2033 Spot Bond					0.00000	100.41326				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47: On 31/03/2032 Spot Bond					0.00000	100.06641				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.40000	110.85377	5.40000	110.82462				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.64000	118.13736	5.64000	118.10525				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.85302				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.78043				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.31989				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.53030				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.21561				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	102.73018				0.00	0	
Total FRJ27S SPOT										0.00	0	
Total For FRJ27S										0.00	0	
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.21864				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.56537				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRJ29S On 20/04/2029 Spot Bond					0.00000	102.54002				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	100.87512				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.38702				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.49300				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS100 On 15/01/2024 Spot Bond			5.18800	5.18800	5.18800	104.16470				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	117.03385				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	101.82485				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.75000	116.66714	5.75000	116.63509				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.73000	230.39072	5.73000	230.32794				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.94000	114.17915	5.94000	114.14720				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.73000	5.73000	5.73000	230.32794				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.87000	168.77400	4.87000	168.73161				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	119.15822	3.70500	119.13206				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.69000	117.46634	5.69000	117.43426				0.00	0	
Total FRS119 SPOT										0.00	0	

Contract 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 FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.85000	228.09388	5.85000	228.03098				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.85000	228.09388	5.85000	228.03098				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12 On 31/01/2025 Spot Bond			4.85000	168.82415	4.85000	168.78184				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.93000	226.57777	5.93000	226.51483				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12 On 31/01/2038 Spot Bond			5.89000	114.82764	5.89000	114.79566				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.07000	217.05152	5.07000	216.99616				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12 On 31/01/2038 Spot Bond			6.64000	105.54879	6.64000	105.51727				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12 On 31/03/2028 Spot Bond			5.07000	217.05152	5.07000	216.99616				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13 On 31/03/2028 Spot Bond			5.07000	217.05152	5.07000	216.99616				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13 On 07/12/2033 Spot Bond			6.44000	217.19003	6.44000	217.12675				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13 On 31/01/2038 Spot Bond			6.59000	106.13840	6.59000	106.10685				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS13 On 31/01/2038 Spot Bond			5.89000	5.89000	5.89000	114.79566				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.68000	115.64147	5.68000	117.56809				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.38000	214.17397	5.38000	214.11758				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.21000	221.36510	6.21000	221.30196				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.51000	212.98040	5.51000	212.92361				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.51000	212.98040	5.51000	212.92361				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			4.91100	218.54478	4.91100	218.48997				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.62000	166.90721	5.62000	166.86193				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			5.86000	209.80514	5.86000	209.74723				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.90000	209.44575	5.90000	209.38774				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.59000	166.98135	5.59000	166.93619				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.37500	214.22003	5.37500	214.16366				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15: On 31/03/2028 Spot Bond			5.91000	5.91000	5.91000	209.29798				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	99.83168				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.64898				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.41721				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	210.18784				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	158.27591				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	229.89978				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	271.32787				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.66056				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	101.79728				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.62204				0.00	0	
Total FRS200 SPOT										0.00	0	

Contract 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 FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	101.31566				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	99.91779				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.40446				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS218 On 12/06/2025 Spot Bond					0.00000	106.08453				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	100.95758				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS220 On 26/06/2025 Spot Bond					0.00000	105.47353				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS221 On 14/07/2025 Spot Bond					0.00000	106.57987				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS223 On 07/07/2025 Spot Bond					0.00000	105.39730				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.57189				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 14/08/2027 Spot Bond					0.00000	101.58168				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS237 On 13/10/2023 Spot Bond					0.00000	103.40812				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS238 On 31/03/2032 Spot Bond					0.00000	105.74376				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS240 On 12/12/2025 Spot Bond					0.00000	73.21031				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS242 On 09/12/2023 Spot Bond					0.00000	101.22141				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS24 On 29/12/2025 Spot Bond					0.00000	124.51580				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	
FRS24 On 19/01/2024 Spot Bond					0.00000	103.04050				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS24 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS25 On 22/02/2024 Spot Bond					0.00000	105.07777				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS25 On 02/03/2024 Spot Bond					0.00000	101.05647				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS25 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS25 On 23/01/2024 Spot Bond					0.00000	139.48761				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS26 On 25/03/2024 Spot Bond					0.00000	100.55013				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS26 On 28/02/2031 Spot Bond					0.00000	101.33972				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	100.34204				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS26 On 22/06/2026 Spot Bond					0.00000	141.87965				0.00	0	
Total FRS267 SPOT										0.00	0	

Contract 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 FRS267										0.00	0	
FRS267 On 31/03/2031 Spot Bond					0.00000	100.34358				0.00	0	
Total FRS268 SPOT										0.00	0	
Total For FRS268										0.00	0	
FRS273 On 31/03/2032 Spot Bond					0.00000	100.34233				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS278 On 30/09/2024 Spot Bond					0.00000	100.39331				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS279 On 21/09/2024 Spot Bond					0.00000	100.69348				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS280 On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.62852				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS281 On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS282 On 30/09/2024 Spot Bond					0.00000	100.35446				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS284 On 28/02/2031 Spot Bond			10.97000	10.97000	10.97000	95.98899				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS285 On 28/02/2031 Spot Bond			10.97000	10.97000	10.97000	95.98899				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS286 On 25/10/2026 Spot Bond					0.00000	102.05374				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS288 On 13/11/2023 Spot Bond					0.00000	98.88538				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS291 On 12/02/2024 Spot Bond					0.00000	97.99494				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS291 On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 09/05/2025 Spot Bond					0.00000	112.38728				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS298 On 13/05/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS300 SPOT										0.00	0	
Total For FRS300										0.00	0	
FRS300 On 16/05/2027 Spot Bond					0.00000	101.51165				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS301 On 30/04/2026 Spot Bond					0.00000	102.19645				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS306 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS307 On 13/07/2027 Spot Bond					0.00000	120.83450				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS309 On 21/09/2023 Spot Bond			10.24500	10.24500	10.24500	103.20921				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS310 On 21/09/2023 Spot Bond					0.00000	100.61222				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS311 On 28/09/2025 Spot Bond					0.00000	100.17304				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS312 On 27/04/2024 Spot Bond					0.00000	101.78397				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS314 On 03/06/2024 Spot Bond					0.00000	100.93437				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	100.34558				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	101.20782				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.95500	4.95500	4.95500	100.33295				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	93.41268				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	102.27353				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	95.85072				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	96.98296				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.56450	290.62708	9.56450	102.41911				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.73000	290.83171	9.73000	102.44296				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.39000	105.57183	9.39000	102.39395				0.00	0	
Total FRS326 SPOT										0.00	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 FRS326										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.48000	105.61229	9.48000	102.40693				0.00	0	
Total FRS327 SPOT										0.00	0	
Total For FRS327										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.44000	105.59431	9.44000	102.40116				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	110.12370				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	101.17587				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	100.34575				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	101.23786				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	101.13376				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS333 On 21/12/2027 Spot Bond					0.00000	100.57510				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS334 On 06/07/2028 Spot Bond					0.00000	64.96010				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS335 On 10/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS336 On 07/12/2023 Spot Bond			4.81000	4.81000	4.81000	331.73548				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.19000	332.63786	4.19000	332.56097				0.00	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 FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.55000	4.55000	4.55000	332.08117				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.79246				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.59000	107.38523	5.59000	107.35618				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.22000	64.59388	5.22000	111.64890				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			4.74000	4.74000	4.74000	169.05855				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.02000	5.02000	5.02000	168.35544				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.61000	5.61000	5.61000	330.67639				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.64500	102.34908	9.64500	102.32273				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.59500	104.77068	9.59500	104.74356				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.85500	101.65944	9.85500	101.63273			398,031,624,000.00		40,388,800	23,778,60
Total FRX26 SPOT									398,031,624,000.00		40,388,800	23,778,60
Total For FRX26									398,031,624,000.00		40,388,800	23,778,60
FRX27 On 07/03/2027 Spot Bond			10.17500	103.53439	10.17500	103.50647				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			10.38500	103.63977	10.38500	103.61079				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			10.87500	99.17483	10.87500	99.14581				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			11.17000	95.26471	11.17000	95.23612			461,955,456,000.00		41,356,800	23,401,300
Total FRX31 SPOT									461,955,456,000.00		41,356,800	23,401,300
Total For FRX31									461,955,456,000.00		41,356,800	23,401,300
FRX32 On 31/03/2032 Spot Bond			11.26500	98.85533	11.26500	98.82574				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.93000	66.28245	12.93000	66.25977				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.31083				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.26311				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.22916				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.46704				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.25898				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A3 On 20/10/2026 Spot Bond					0.00000	102.02624				0.00	0	
Total FST3A3 SPOT										0.00	0	
Total For FST3A3										0.00	0	
FST3A4 On 20/10/2026 Spot Bond					0.00000	102.05984				0.00	0	
Total FST3A4 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	100.79452				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
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.40848				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.19944				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.24012				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.51933				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.93500	118.27107	4.93500	118.24134				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	101.85473				0.00	0	1,500,000,00
Total GRT07 SPOT										0.00	0	1,500,000,00
Total For GRT07										0.00	0	1,500,000,00
GRT17 On 17/10/2023 Spot Bond			9.55400	102.47320	9.55400	102.44705				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.32374				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.25500	103.70237	8.25500	103.67945				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.70133				0.00	0	2,300,000,00
Total GRT23 SPOT										0.00	0	2,300,000,00
Total For GRT23										0.00	0	2,300,000,00
GRT25 On 09/03/2025 Spot Bond					0.00000	101.48527				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	102.95159				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.35354				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.95020				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.37424				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.17054				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.09811				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	100.39133				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	100.54074				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	100.65502				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.91646				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	101.80847				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	101.64364				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.11807				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	102.31676				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	103.09648				0.00	500,000,000	500,000,000
Total GRT48 SPOT										0.00	500,000,000	500,000,000
Total For GRT48										0.00	500,000,000	500,000,000
GRT49 On 10/06/2025 Spot Bond					0.00000	100.95156				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.37875				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.75235				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	100.78125				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.68576				0.00	0	
Total GRT53 SPOT										0.00	0	
Total For GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.47703				0.00	0	
Total GRT54 SPOT										0.00	0	
Total For GRT54										0.00	0	
GRT55 On 09/06/2028 Spot Bond					0.00000	100.87643				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	100.88927				0.00	0	
Total GRT56 SPOT										0.00	0	

Contract 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	0	
GS000: On 08/11/2023 Spot Bond					0.00000	101.49861				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.87500	9.87500	9.87500	99.90928				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.28943				0.00	0	
Total H10T6 SPOT										0.00	0	
Total For H10T6										0.00	0	
H116T3 On 20/07/2023 Spot Bond					0.00000	101.92549				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.18593				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.27934				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	100.89864				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.71653				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	100.82876				0.00	0	
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T19 On 31/03/2027 Spot Bond					0.00000	100.34341				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	103.96381				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.10029				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.60625				0.00	0	
Total H12T3 SPOT										0.00	0	
Total For H12T3										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	101.40762				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.79292				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.12793				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.78829				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	101.95637				0.00	0	100,000,00
Total HILB15 SPOT										0.00	0	100,000,00
Total For HILB15										0.00	0	100,000,00
HILB16 On 09/11/2027 Spot Bond					0.00000	101.77173				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.16160				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	
HILB18 On 05/04/2028 Spot Bond					0.00000	100.16494				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.47000	330.94888	5.47000	330.86123				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.60000	5.60000	5.60000	330.41988				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interr
HWAY3 On 28/08/2030 Spot Bond			11.16500	99.94665	11.16500	99.91667				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.55000	76.44235	5.55000	112.01372				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.80000	83.42995	12.80000	83.40136			1,087,688,960,000.00		84,975,700	4,348,061,300
Total HWAY34 SPOT									1,087,688,960,000.00		84,975,700	4,348,061,300
Total For HWAY34									1,087,688,960,000.00		84,975,700	4,348,061,300
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.30846	100.00000	13.27868				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.82000	82.50708	12.82000	82.47876				0.00	0	4,590,000,000
Total HWAY35 SPOT										0.00	0	4,590,000,000
Total For HWAY35										0.00	0	4,590,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.30200	100.00000	13.27224				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.18000	170.51629	4.17000	170.50212			67,048,114,584,000.00		16,040,218,800	495,649,671,400
Total I2025 SPOT									67,048,114,584,000.00		16,040,218,800	495,649,671,400
Total For I2025									67,048,114,584,000.00		16,040,218,800	495,649,671,400
I2029 On 31/03/2029 Spot Bond			4.48000	122.21295	4.46500	122.28047			111,109,843,264,000.00		24,801,304,300	356,364,950,600
Total I2029 SPOT									111,109,843,264,000.00		24,801,304,300	356,364,950,600
Total For I2029									111,109,843,264,000.00		24,801,304,300	356,364,950,600
I2031 On 31/01/2031 Spot Bond			4.41000	102.72167	4.41000	102.69716				0.00	0	1,700,000,000
Total I2031 SPOT										0.00	0	1,700,000,000
Total For I2031										0.00	0	1,700,000,000
I2033 On 28/02/2033 Spot Bond			4.89000	115.71450	4.90000	115.58801			070,715,818,589,000.00		218,960,290,100	407,598,356,300
Total I2033 SPOT									70,715,818,589,000.00		218,960,290,100	407,598,356,300
Total For I2033									70,715,818,589,000.00		218,960,290,100	407,598,356,300
I2038 On 31/01/2038 Spot Bond			5.00000	127.14514	4.99000	127.25990			490,125,418,000,000.00		98,025,083,600	478,605,430,700
Total I2038 SPOT									490,125,418,000,000.00		98,025,083,600	478,605,430,700
Total For I2038									490,125,418,000,000.00		98,025,083,600	478,605,430,700
I2046 On 31/03/2046 Spot Bond			4.97000	110.75255	5.00000	110.21194			47,117,272,902,000.00		9,480,336,600	340,420,183,900
Total I2046 SPOT									47,117,272,902,000.00		9,480,336,600	340,420,183,900

Contract 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 I2046									17,117,272,902,000.00	9,480,336,600	340,420,183,90
I2050 On 31/12/2050 Spot Bond			5.00000	109.83772	5.00000	109.81000			79,270,398,000,000.00	15,854,079,600	397,148,335,40
Total I2050 SPOT									79,270,398,000,000.00	15,854,079,600	397,148,335,40
Total For I2050									79,270,398,000,000.00	15,854,079,600	397,148,335,40
IBG01 On 07/02/2025 Spot Bond					0.00000	101.47172			0.00	0	
Total IBG01 SPOT									0.00	0	
Total For IBG01									0.00	0	
IBG02 On 07/02/2027 Spot Bond					0.00000	101.27969			0.00	0	
Total IBG02 SPOT									0.00	0	
Total For IBG02									0.00	0	
IBL109 On 07/12/2023 Spot Bond			5.27000	331.21165	5.27000	331.12568			0.00	0	
Total IBL109 SPOT									0.00	0	
Total For IBL109									0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	101.73625			0.00	0	
Total IBL124 SPOT									0.00	0	
Total For IBL124									0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	101.58133			0.00	0	
Total IBL132 SPOT									0.00	0	
Total For IBL132									0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	99.90477			0.00	0	
Total IBL134 SPOT									0.00	0	
Total For IBL134									0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	101.31174			0.00	0	
Total IBL135 SPOT									0.00	0	
Total For IBL135									0.00	0	
IBL136 On 22/11/2024 Spot Bond					0.00000	102.10514			0.00	0	
Total IBL136 SPOT									0.00	0	
Total For IBL136									0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.59020			0.00	0	
Total IBL137 SPOT									0.00	0	
Total For IBL137									0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.50703			0.00	0	
Total IBL138 SPOT									0.00	0	
Total For IBL138									0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.59250			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.22878				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.11940				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.14479				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.28878				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	101.85649				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.15345				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	99.94848				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.46004				0.00	0	1,000,000,00
Total IBL167 SPOT										0.00	0	1,000,000,00
Total For IBL167										0.00	0	1,000,000,00
IBL168 On 18/05/2026 Spot Bond					0.00000	101.50706				0.00	0	
Total IBL168 SPOT										0.00	0	
Total For IBL168										0.00	0	
IBL177 On 19/07/2024 Spot Bond					0.00000	99.99459				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	99.87074				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL181 On 25/08/2024 Spot Bond					0.00000	101.16064				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.34291				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.00922				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.47248				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.02573				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	100.92421				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.53435				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	100.91821				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.61071				0.00	0	
Total IBL201 SPOT										0.00	0	
Total For IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.18659				0.00	0	
Total IBL202 SPOT										0.00	0	
Total For IBL202										0.00	0	
IBL203 On 09/12/2026 Spot Bond					0.00000	100.50158				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.63745				0.00	0	
Total IBL204 SPOT										0.00	0	

Contract 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 IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.25712				0.00	0	1,842,000,00
Total IBL206 SPOT										0.00	0	1,842,000,00
Total For IBL206										0.00	0	1,842,000,00
IBL208 On 31/01/2025 Spot Bond					0.00000	101.41423				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.37001				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.62474				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.58775				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.02378				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.33291				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.80500	8.80500	8.80500	100.01480				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.60929				0.00	0	
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.26575				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.17659				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	92.66842				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	100.92387				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.42665				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.56924				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.56372				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.70500	9.70500	9.70500	99.09203				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.33654				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.34463				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.26182				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	
IBL236 On 06/07/2024 Spot Bond					0.00000	96.10852				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.04014				0.00	0	1,060,000,00
Total IBL237 SPOT										0.00	0	1,060,000,00
Total For IBL237										0.00	0	1,060,000,00
IBL238 On 14/07/2023 Spot Bond					0.00000	99.92588				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL239 On 18/07/2027 Spot Bond					0.00000	99.80577				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	99.84082				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	101.78920				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	101.84952				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.64455				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.61000	10.61000	10.61000	99.07524				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.49786				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.46665				0.00	0	
Total IBL247 SPOT										0.00	0	
Total For IBL247										0.00	0	
IBL248 On 30/03/2024 Spot Bond			8.75500	100.35124	8.75500	100.32763				0.00	0	
Total IBL248 SPOT										0.00	0	
Total For IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.68128				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.15901				0.00	0	
Total IBL251 SPOT										0.00	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 IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	100.88496				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.75796				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.72784				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.31013				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.74528				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	101.78350				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	102.01061				0.00	0	5,000,000,00
Total IBL263 SPOT										0.00	0	5,000,000,00
Total For IBL263										0.00	0	5,000,000,00
IBL264 On 09/02/2025 Spot Bond					0.00000	102.17671				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.22121				0.00	0	
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.42804				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.26824				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	100.84628				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.02841				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			10.03500	104.21254	10.03500	104.18436				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.39561				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.28500	100.33283	10.28500	100.30549				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.61000	100.25191	11.61000	100.14801				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.84500	100.94378	10.84500	100.91466				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.77331				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.07833				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.66391				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.66582				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.27943				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	98.96653				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.59500	99.61697	9.59500	99.59147				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	103.81476				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	106.56342				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.16411				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.46858				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.01262				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.19981				0.00	0	
Total INLV10 SPOT										0.00	0	
Total For INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.46615				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.08071				0.00	300,000,000	150,000,000
Total INLV12 SPOT										0.00	300,000,000	150,000,000
Total For INLV12										0.00	300,000,000	150,000,000
INLV13 On 28/06/2028 Spot Bond					0.00000	100.42197				0.00	0	
Total INLV13 SPOT										0.00	0	

Contract 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 INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.31583				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	99.83997				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.56409				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	101.05766				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.22592				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.72784				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.27457				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.28776				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.25468				0.00	0	
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.28120				0.00	188,000,000	47,000,000
Total IPF38 SPOT										0.00	188,000,000	47,000,000
Total For IPF38										0.00	188,000,000	47,000,000
IPF39 On 23/02/2029 Spot Bond					0.00000	101.28776				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.07724				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	100.92463				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.24142				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.23435				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	99.95831				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.64235				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	100.95788				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	
IVC178 On 09/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC186 On 21/12/2024 Spot Bond			8.97500	98.32875	8.97500	98.30517				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	100.94674				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC194 On 31/07/2023 Spot Bond			7.98500	103.18610	7.98500	103.16362				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	102.86919				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			9.02500	102.45831	9.02500	102.43329				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	100.91662				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.96500	102.43699	8.96500	102.41214				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.45863				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	102.70789				0.00	0	40,000,00
Total IVC213 SPOT										0.00	0	40,000,00
Total For IVC213										0.00	0	40,000,00
IVC216 On 22/04/2025 Spot Bond			9.20500	100.63343	9.20500	100.60868				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.90000	9.90000	9.90000	101.44459				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	104.10947				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.77528				0.00	0	
Total IVC223 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.37929				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.84500	10.84500	10.84500	99.82402				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.11827				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.21500	10.21500	10.21500	99.24924				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	99.84271				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.19000	9.19000	9.19000	101.84944				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.81500	9.81500	9.81500	99.66045				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.19956				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.63344				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.63018				0.00	0	
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	99.51753				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.63906				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.18697				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.63175				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.62500				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.17646				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.37264				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.62725				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.63057				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.82101	0.00000	102.87366				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				101.82101	0.00000	103.24955				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	
IVC249 On 21/07/2028 Spot Bond					0.00000	102.29892				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	102.04649				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC251 On 19/01/2024 Spot Bond			8.76500	8.76500	8.76500	100.09224				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.34500	11.34500	11.34500	99.88859				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.64574				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.66258				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	99.72719				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.21892				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	100.78811				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	100.83151				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.21892				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	100.14624				0.00	400,000,000	200,000,000
Total IVC261 SPOT										0.00	400,000,000	200,000,000
Total For IVC261										0.00	400,000,000	200,000,000
IVC262 On 20/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total IVC262 SPOT								50,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total For IVC262								50,000,000,000,000.00		2,500,000,000	2,500,000,000	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For JIBAR										0.00	0	
KAP01 On 19/07/2024 Spot Bond					0.00000	99.93200				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01 On 01/11/2024 Spot Bond					0.00000	101.95643				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01 On 19/10/2023 Spot Bond					0.00000	99.77707				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP01 On 14/04/2024 Spot Bond					0.00000	100.47750				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP01 On 28/07/2024 Spot Bond					0.00000	101.96922				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP02 On 15/12/2025 Spot Bond					0.00000	100.73692				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP02 On 15/09/2026 Spot Bond					0.00000	101.60081				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP02 On 18/02/2025 Spot Bond					0.00000	101.36635				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP02 On 04/03/2027 Spot Bond					0.00000	101.22110				0.00	0	
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP02 On 12/04/2025 Spot Bond					0.00000	100.11728				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP02 On 12/04/2027 Spot Bond					0.00000	100.25131				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP02 On 28/09/2025 Spot Bond					0.00000	100.31424				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.36102				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	101.36201				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	101.38103				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.34500	113.37280	10.34500	113.34173				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.75913				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.80284				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.05997				0.00	0	10,000,00
Total LGL11 SPOT										0.00	0	10,000,00
Total For LGL11										0.00	0	10,000,00
LGL12 On 04/10/2027 Spot Bond					0.00000	101.04945				0.00	0	500,000,00
Total LGL12 SPOT										0.00	0	500,000,00
Total For LGL12										0.00	0	500,000,00
LHC01 On 19/07/2025 Spot Bond					0.00000	100.54350				0.00	300,000,000	500,000,00
Total LHC01 SPOT										0.00	300,000,000	500,000,00
Total For LHC01										0.00	300,000,000	500,000,00
LHC02 On 19/07/2027 Spot Bond					0.00000	100.69071				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.33351				0.00	0	
Total LRFA4 SPOT										0.00	0	
Total For LRFA4										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.36060				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.38768				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	100.80746				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	100.86620				0.00	7,200,000,000	3,600,000,000
Total MAR02B SPOT										0.00	7,200,000,000	3,600,000,000
Total For MAR02B										0.00	7,200,000,000	3,600,000,000
MAR03 On 17/03/2030 Spot Bond			14.95500	14.95500	14.95500	101.55978				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.32640				0.00	0	
Total MBF068 SPOT										0.00	0	
Total For MBF068										0.00	0	
MBF07i On 28/05/2024 Spot Bond					0.00000	101.31423				0.00	0	
Total MBF070 SPOT										0.00	0	
Total For MBF070										0.00	0	
MBF07 On 17/09/2024 Spot Bond					0.00000	100.70433				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07: On 31/05/2025 Spot Bond					0.00000	101.32179				0.00	0	
Total MBF072 SPOT										0.00	0	
Total For MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.50532				0.00	0	4,000,000,000
Total MBF073 SPOT										0.00	0	4,000,000,000
Total For MBF073										0.00	0	4,000,000,000
MBF07: On 31/05/2024 Spot Bond					0.00000	101.05167				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.07708				0.00	0	
Total MBF075 SPOT										0.00	0	

Contract 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 MBF075										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	101.83565				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	100.44411				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	101.39554				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	100.65717				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 26/03/2024 Spot Bond					0.00000	100.46187				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			9.59500	9.59500	9.59500	107.79049				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.09807				0.00	0	600,000,00
Total MMIG06 SPOT										0.00	0	600,000,00
Total For MMIG06										0.00	0	600,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.30569				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01 On 10/12/2026 Spot Bond					0.00000	101.64717				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.26500	98.04702	10.26500	98.02020				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.18275				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.49500	93.07134	10.49500	93.00755				0.00	0	

Contract 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	101.85202				0.00	0	
Total MML05 SPOT										0.00	0	
Total For MML05										0.00	0	
MML06 On 25/05/2029 Spot Bond			10.86500	97.63991	10.86500	97.61184				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.28443				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.56969				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.01182				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.78010				0.00	0	200,000,0€
Total MTN17 SPOT										0.00	0	200,000,0€
Total For MTN17										0.00	0	200,000,0€
MTN18 On 30/05/2026 Spot Bond					0.00000	102.09907				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.64683				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	102.56014				0.00	0	200,000,0€
Total MTN20 SPOT										0.00	0	200,000,0€
Total For MTN20										0.00	0	200,000,0€
MTN22 On 29/07/2023 Spot Bond					0.00000	102.04377				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.19000	99.52399	10.19000	99.49667				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN24 On 29/01/2026 Spot Bond					0.00000	105.07767				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	100.90377				0.00	2,260,000,000	1,130,000,000
Total MTN25 SPOT										0.00	2,260,000,000	1,130,000,000
Total For MTN25										0.00	2,260,000,000	1,130,000,000
MTN26 On 29/06/2026 Spot Bond					0.00000	102.07852				0.00	0	
Total MTN26 SPOT										0.00	0	
Total For MTN26										0.00	0	
MTN27 On 29/06/2028 Spot Bond					0.00000	102.62896				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.32549				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	101.89376				0.00	0	
Total MTN29 SPOT										0.00	0	
Total For MTN29										0.00	0	
MTN30 On 15/09/2028 Spot Bond					0.00000	102.36834				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.14901				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.62864				0.00	0	
Total MTN32 SPOT										0.00	0	
Total For MTN32										0.00	0	
MTN33 On 13/09/2029 Spot Bond					0.00000	101.61598				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.01849				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.52917				0.00	0	
Total MTN36 SPOT										0.00	0	

Contract 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 MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.32507				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	100.33238				0.00	0	
Total MTN38 SPOT										0.00	0	
Total For MTN38										0.00	0	
MTN39 On 29/06/2030 Spot Bond					0.00000	100.34024				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.38630				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR0 On 22/02/2024 Spot Bond					0.00000	101.50466				0.00	0	
Total MWAR06 SPOT										0.00	0	
Total For MWAR06										0.00	0	
MWAR0 On 22/11/2024 Spot Bond					0.00000	101.37264				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR0 On 22/05/2025 Spot Bond					0.00000	101.37276				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR0 On 22/11/2025 Spot Bond					0.00000	101.32911				0.00	0	
Total MWAR09 SPOT										0.00	0	
Total For MWAR09										0.00	0	
MWAR0 On 22/11/2023 Spot Bond					0.00000	101.24818				0.00	0	
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.64593				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.71613				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	100.78057				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.99500	104.45791	9.99500	104.42947				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.10500	103.15352	11.10500	103.12272				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.02243				0.00	3,500,000,000	3,500,000,000
Total NBG02G SPOT										0.00	3,500,000,000	3,500,000,000
Total For NBG02G										0.00	3,500,000,000	3,500,000,000
NBG03 On 30/04/2026 Spot Bond					0.00000	102.56948				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	102.20023				0.00	4,520,000,000	5,000,000,000
Total NBG05G SPOT										0.00	4,520,000,000	5,000,000,000
Total For NBG05G										0.00	4,520,000,000	5,000,000,000
NBG06 On 29/07/2028 Spot Bond					0.00000	101.86380				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.70683				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.55500	103.12781	9.55500	103.10165				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.53500	103.75912	9.53500	103.73242				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.88500	102.32711	9.88500	102.30014				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.65500	102.88008	9.65500	102.85357				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK21/ On 21/07/2027 Spot Bond			10.05500	106.91004	10.05500	106.88106				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.72300	105.63850	8.72300	105.61400				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			10.09500	104.47799	10.09500	104.45004				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	102.87837				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	104.30804				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.69000	105.41765	9.69000	105.39054				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.37000	104.50176	8.37000	104.47792				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.83500	106.40459	9.83500	106.37638				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.52500	103.79008	9.52500	103.76340				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK31/ On 09/11/2023 Spot Bond			9.12500	101.65534	9.12500	101.63067				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.14648				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	85.83327				0.00	0	
Total NBK4 SPOT										0.00	0	

Contract 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 NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.25629				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.91627				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.95466				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.50263				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.77533				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.05489				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.59096				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.02724				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.44186				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	102.06251				0.00	0	8,900,000.00
Total NBKB56 SPOT										0.00	0	8,900,000.00
Total For NBKB56										0.00	0	8,900,000.00
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.95013				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.74118				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.38786				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.60091				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.03134				0.00	0	
Total NBKB62 SPOT										0.00	0	
Total For NBKB62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.17625				0.00	0	
Total NBKB63 SPOT										0.00	0	
Total For NBKB63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.25662				0.00	0	
Total NBKB64 SPOT										0.00	0	
Total For NBKB64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.77473				0.00	0	
Total NBKB65 SPOT										0.00	0	
Total For NBKB65										0.00	0	
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.27366				0.00	0	
Total NBKB66 SPOT										0.00	0	
Total For NBKB66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.28310				0.00	0	
Total NBKB67 SPOT										0.00	0	
Total For NBKB67										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.50529				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.09000	102.98995	11.09000	102.95975				0.00	0	10,000,00
Total NCLN83 SPOT										0.00	0	10,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NCLN83										0.00	0	10,000,00
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.59818				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.74500	103.05181	10.74500	103.02251				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60100				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.60532				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.61095				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.02908				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0 On 06/06/2025 Spot Bond					0.00000	101.02908				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01 On 01/07/2025 Spot Bond					0.00000	101.42507				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05 On 26/07/2023 Spot Bond					0.00000	102.23792				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.62079				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.62618				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	103.80337				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.40105				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.40241				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.43094				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	103.47688				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.27944				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.97391				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.39546				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.28974				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NGT10 On 19/11/2025 Spot Bond					0.00000	105.83541				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.02880				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.18250				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	

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 27/12/2026 Spot Bond					0.00000	101.89907				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11(On 23/04/2027 Spot Bond					0.00000	103.36737				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11(On 10/12/2027 Spot Bond					0.00000	100.90997				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11(On 28/06/2028 Spot Bond					0.00000	100.44927				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.61739				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.90278				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.16705				0.00	500,000,000	3,500,000,000
Total NHM016 SPOT										0.00	500,000,000	3,500,000,000
Total For NHM016										0.00	500,000,000	3,500,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	103.76065				0.00	2,600,000,000	1,300,000,000
Total NHM019 SPOT										0.00	2,600,000,000	1,300,000,000
Total For NHM019										0.00	2,600,000,000	1,300,000,000
NHM02 On 25/11/2023 Spot Bond					0.00000	102.45073				0.00	0	
Total NHM020 SPOT										0.00	0	
Total For NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.55371				0.00	0	
Total NHM021 SPOT										0.00	0	
Total For NHM021										0.00	0	
NHM02 On 23/09/2027 Spot Bond					0.00000	100.60028				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.69685				0.00	0	
Total NHM023 SPOT										0.00	0	

Contract 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 NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.25927				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.38652				0.00	0	
Total NHM025 SPOT										0.00	0	
Total For NHM025										0.00	0	
NHM02 On 25/05/2028 Spot Bond					0.00000	101.48150				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.90000	5.90000	5.90000	227.08197				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.88000	4.88000	4.88000	218.78261				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.92500	4.92500	4.92500	168.59354				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.35500	5.35500	5.35500	116.68648				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			5.74000	5.74000	5.74000	116.76783				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.03000	5.03000	5.03000	168.33040				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	279.69714	3.45000	279.63792				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.83000	4.83000	4.83000	168.83211				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.52500	4.52500	4.52500	222.16626				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.67000	220.83089	4.67000	220.77694				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.64000	92.22545	5.64000	118.10524				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	99.82654				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.33690				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	149.41286				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.49701				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	100.95386				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.02207				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.73728				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.55407				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	98.78756				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.34560				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.07056				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.69272				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.88941				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	96.56087				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	86.95311				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	94.97474				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.84735				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	95.90228				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.36331				0.00	0	
Total NN090 SPOT										0.00	0	

Contract 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 NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.40667				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.18715				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.64121				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.76558				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.64121				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.25839				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.10737				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	100.61146				0.00	0	
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.61580				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			11.12500	11.12500	11.12500	100.69647				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.50000	10.50000	10.50000	101.02541				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.52500	10.52500	10.52500	100.03255				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.27792				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.51568				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.41435				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.40265				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	100.34543				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	100.34901				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	102.07523				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	
NN234 On 29/06/2028 Spot Bond					0.00000	100.20307				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.16055				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NNF01:On 12/06/2025 Spot Bond					0.00000	106.85298				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	

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 24/06/2025 Spot Bond					0.00000	159.10000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	145.44000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	161.63000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	159.58000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	156.15156				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	

Contract 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 NNF089										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	101.30404				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.35504				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.32524				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.61491				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	101.97744				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.02289				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.23780				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.42315				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	97.48542				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2: On 22/05/2053 Spot Bond					0.00000	101.35883				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	101.37235				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1: On 22/05/2052 Spot Bond					0.00000	109.37490				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.33761				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.45340				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.39937				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.06933				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.23035				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.86500	102.87525	11.86500	102.84286				0.00	0	1,177,200,00
Total NRA028 SPOT										0.00	0	1,177,200,00
Total For NRA028										0.00	0	1,177,200,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.55810	100.00000	14.52588				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	101.22279				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	101.26345				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	101.92380				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.56201				0.00	0	
Total NTC34 SPOT										0.00	0	
Total For NTC34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NTC35 On 07/09/2025 Spot Bond					0.00000	100.98578				0.00	0	
Total NTC35 SPOT										0.00	0	
Total For NTC35										0.00	0	
NTC36 On 07/09/2027 Spot Bond					0.00000	101.60927				0.00	0	
Total NTC36 SPOT										0.00	0	
Total For NTC36										0.00	0	
NTC37 On 12/10/2027 Spot Bond					0.00000	99.97367				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.72949				0.00	250,000,000	130,000,000
Total NTC38 SPOT										0.00	250,000,000	130,000,000
Total For NTC38										0.00	250,000,000	130,000,000
NTC39 On 14/02/2028 Spot Bond					0.00000	101.46115				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	99.97454				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.62900				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			9.01500	106.37036	9.01500	106.34487				0.00	0	1,530,000,000
Total OML07 SPOT										0.00	0	1,530,000,000
Total For OML07										0.00	0	1,530,000,000
OML10 On 14/09/2025 Spot Bond			9.49500	107.23913	9.49500	107.21210				0.00	0	670,000,000
Total OML10 SPOT										0.00	0	670,000,000
Total For OML10										0.00	0	670,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.32264				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.24925				0.00	0	100,000,000
Total OML12 SPOT										0.00	0	100,000,000
Total For OML12										0.00	0	100,000,000
OML13 On 23/09/2026 Spot Bond					0.00000	101.42138				0.00	0	500,000,000
Total OML13 SPOT										0.00	0	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 OML13										0.00	0	500,000,00
OML14 On 23/06/2027 Spot Bond					0.00000	101.24074				0.00	0	1,500,000,00
Total OML14 SPOT										0.00	0	1,500,000,00
Total For OML14										0.00	0	1,500,000,00
OML15 On 28/10/2027 Spot Bond					0.00000	101.90872				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	101.32065				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.13322				0.00	0	
Total PARS01 SPOT										0.00	0	
Total For PARS01										0.00	0	
PARS0 On 13/12/2027 Spot Bond					0.00000	101.61490				0.00	0	
Total PARS02 SPOT										0.00	0	
Total For PARS02										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	101.77311				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.16338				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	102.96319				0.00	0	500,000,00
Total PEP04 SPOT										0.00	0	500,000,00
Total For PEP04										0.00	0	500,000,00
PEP05 On 06/03/2026 Spot Bond					0.00000	101.00402				0.00	0	
Total PEP05 SPOT										0.00	0	
Total For PEP05										0.00	0	
PEP06 On 06/03/2028 Spot Bond					0.00000	101.17064				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.02762				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.19903				0.00	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 PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.17136				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.18806				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.39000	103.79227	9.34500	103.89891			528,620,788,237,000.00	1,866,732,778,300	1,077,572,352,10	
Total R186 SPOT									18,620,788,237,000.00	866,732,778,300	1,077,572,352,10	
Total For R186									18,620,788,237,000.00	866,732,778,300	1,077,572,352,10	
R197 On 07/12/2023 Spot Bond			4.20000	332.62459	4.20000	332.54764			337,260,000,000,000.00	80,300,000,000	502,910,000,00	
Total R197 SPOT									17,260,000,000,000.00	80,300,000,000	502,910,000,00	
Total For R197									17,260,000,000,000.00	80,300,000,000	502,910,000,00	
R202 On 07/12/2033 Spot Bond			4.96000	245.79993	4.90000	246.98924			18,044,308,880,000.00	3,637,965,500	114,675,125,40	
Total R202 SPOT									18,044,308,880,000.00	3,637,965,500	114,675,125,40	
Total For R202									18,044,308,880,000.00	3,637,965,500	114,675,125,40	
R2030 On 31/01/2030 Spot Bond			10.75500	90.84859	10.68500	91.11965			157,844,692,109,500.00	1,874,276,586,900	1,058,614,984,30	
Total R2030 SPOT									17,844,692,109,500.00	874,276,586,900	1,058,614,984,30	
Total For R2030									17,844,692,109,500.00	874,276,586,900	1,058,614,984,30	
R2032 On 31/03/2032 Spot Bond			11.41000	85.12405	11.34500	85.41102			357,232,167,032,000.00	1,345,944,975,200	1,718,621,095,20	
Total R2032 SPOT									17,232,167,032,000.00	345,944,975,200	1,718,621,095,20	
Total For R2032									17,232,167,032,000.00	345,944,975,200	1,718,621,095,20	
R2035 On 28/02/2035 Spot Bond			12.06000	83.55690	11.99000	83.90144			074,762,779,734,000.00	1,498,736,548,900	1,879,725,830,90	
Total R2035 SPOT									14,762,779,734,000.00	498,736,548,900	379,725,830,90	
Total For R2035									14,762,779,734,000.00	498,736,548,900	379,725,830,90	
R2037 On 31/01/2037 Spot Bond			12.38000	78.60431	12.31500	78.92023			261,807,428,150,000.00	990,452,942,500	1,626,970,955,20	
Total R2037 SPOT									11,807,428,150,000.00	990,452,942,500	626,970,955,20	
Total For R2037									11,807,428,150,000.00	990,452,942,500	626,970,955,20	
R2040 On 31/01/2040 Spot Bond			12.60000	79.22367	12.53500	79.55636			017,758,103,320,000.00	636,330,008,200	1,402,516,128,10	
Total R2040 SPOT									17,758,103,320,000.00	636,330,008,200	402,516,128,10	
Total For R2040									17,758,103,320,000.00	636,330,008,200	402,516,128,10	
R2044 On 31/01/2044 Spot Bond			12.64500	75.57870	12.59000	75.85737			734,755,376,141,500.00	453,519,602,700	1,561,207,163,30	
Total R2044 SPOT									14,755,376,141,500.00	453,519,602,700	561,207,163,30	
Total For R2044									14,755,376,141,500.00	453,519,602,700	561,207,163,30	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2048 On 28/02/2048 Spot Bond			12.59500	74.13772	12.54000	74.42204		067,962,700,582,000.00	1,196,344,795,600	564,266,449,800	
Total R2048 SPOT								7,962,700,582,000.00	196,344,795,600	564,266,449,800	
Total For R2048								7,962,700,582,000.00	196,344,795,600	564,266,449,800	
R2053 On 31/03/2053 Spot Bond			12.64500	95.37213	12.59000	95.73460		446,368,500,000,000.00	35,300,000,000	126,200,000,000	
Total R2053 SPOT								16,368,500,000,000.00	35,300,000,000	126,200,000,000	
Total For R2053								16,368,500,000,000.00	35,300,000,000	126,200,000,000	
R209 On 31/03/2036 Spot Bond			12.10500	64.21664	12.04000	64.49680		991,888,775,267,000.00	412,382,385,400	1,055,434,421,300	
Total R209 SPOT								11,888,775,267,000.00	412,382,385,400	1,055,434,421,300	
Total For R209								11,888,775,267,000.00	412,382,385,400	1,055,434,421,300	
R210 On 31/03/2028 Spot Bond			4.19500	225.41824	4.17000	225.61059		136,819,168,222,000.00	32,614,819,600	312,613,795,300	
Total R210 SPOT								16,819,168,222,000.00	32,614,819,600	312,613,795,300	
Total For R210								16,819,168,222,000.00	32,614,819,600	312,613,795,300	
R213 On 28/02/2031 Spot Bond			11.17000	81.47718	11.11000	81.71428		971,572,389,558,000.00	445,082,577,400	1,213,838,933,100	
Total R213 SPOT								11,572,389,558,000.00	445,082,577,400	1,213,838,933,100	
Total For R213								11,572,389,558,000.00	445,082,577,400	1,213,838,933,100	
R214 On 28/02/2041 Spot Bond			12.46000	60.18898	12.40000	60.44829		025,640,030,018,000.00	483,598,718,300	562,137,339,300	
Total R214 SPOT								25,640,030,018,000.00	483,598,718,300	562,137,339,300	
Total For R214								25,640,030,018,000.00	483,598,718,300	562,137,339,300	
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.28525		0.00	0	0	
Total RDFB15 SPOT								0.00	0	0	
Total For RDFB15								0.00	0	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.81439		0.00	0	0	
Total RDFB17 SPOT								0.00	0	0	
Total For RDFB17								0.00	0	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	102.13905		0.00	0	0	
Total RDFB18 SPOT								0.00	0	0	
Total For RDFB18								0.00	0	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.85859		0.00	0	0	
Total RDFB20 SPOT								0.00	0	0	
Total For RDFB20								0.00	0	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.07513		0.00	0	0	
Total RDFB21 SPOT								0.00	0	0	
Total For RDFB21								0.00	0	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.67502		0.00	0	0	
Total RDFB24 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 RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.60944				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	102.64477				0.00	0	
Total RDFB27 SPOT										0.00	0	
Total For RDFB27										0.00	0	
RDFG0 On 21/09/2025 Spot Bond					0.00000	100.80202				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.65627				0.00	0	
Total RDFG02 SPOT										0.00	0	
Total For RDFG02										0.00	0	
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.57179				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.58778				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	100.88852				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	100.89541				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.01207				0.00	0	
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.29811				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.00362				0.00	0	2,500,000,00
Total RED171 SPOT										0.00	0	2,500,000,00
Total For RED171										0.00	0	2,500,000,00
RED30: On 17/11/2023 Spot Bond					0.00000	102.11547				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.55600				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.32877				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.02932				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	103.36257				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	103.67598				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	101.94360				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	102.27438				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.20021				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	
RES53 On 20/09/2025 Spot Bond					0.00000	100.59613				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	99.94666				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	100.95038				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES61 On 15/12/2027 Spot Bond					0.00000	100.72086				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.48748				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.70687				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.57373				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.57204				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.59511				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.58948				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.62040				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.61478				0.00	0	
Total RFCC2 SPOT										0.00	0	
Total For RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.68214				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.67653				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	

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 RMBI06										0.00	0	
RN202 On 11/07/2027 Spot Bond					0.00000	101.18261				0.00	0	218,500,000.00
Total RN2027 SPOT										0.00	0	218,500,000.00
Total For RN2027										0.00	0	218,500,000.00
RN203 On 17/09/2030 Spot Bond					0.00000	99.58684				0.00	34,500,000.000	127,049,114.40
Total RN2030 SPOT										0.00	34,500,000.000	127,049,114.40
Total For RN2030										0.00	34,500,000.000	127,049,114.40
RW23 On 10/12/2023 Spot Bond			10.27500	100.48368	10.27500	100.45656				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			12.20500	93.27236	12.20500	93.24217				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.42000	91.71984	12.42000	91.68964				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	101.82144				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.36500	94.13874	11.36500	94.11031				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	101.92770				0.00	0	
Total SBN02 SPOT										0.00	0	
Total For SBN02										0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.25686				0.00	0	
Total SBN03 SPOT										0.00	0	
Total For SBN03										0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.82000	102.11670	9.82000	102.09009				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.78388				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.61500	104.25059	9.61500	104.22355				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			9.82500	97.07127	9.82500	97.04597				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			10.12000	99.72375	10.12000	99.69685				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.82500	103.42912	9.82500	103.40217				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.85500	103.03541	9.85500	103.00804				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			10.83000	99.23089	10.83000	99.20199				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS42 On 12/11/2025 Spot Bond			9.77000	103.51317	9.77000	103.48634				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			10.23500	103.77105	10.23500	103.74291				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS51 On 31/01/2024 Spot Bond			9.55500	9.55500	9.55500	104.45245				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.08543				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.17033				0.00	0	20,000,00
Total SBS53 SPOT										0.00	0	20,000,00
Total For SBS53										0.00	0	20,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS57 On 12/06/2024 Spot Bond					0.00000	101.56453				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.09254				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	102.09873				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	102.57136				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	102.84280				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	101.84248				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	101.24883				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.42130				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.09736				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	101.79511				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	101.88046				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.43885				0.00	0	
Total SBS72 SPOT										0.00	0	

Contract 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 SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	102.16916				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	103.14026				0.00	0	
Total SBS75 SPOT										0.00	0	
Total For SBS75										0.00	0	
SBS76 On 26/04/2032 Spot Bond					0.00000	103.83372				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.44851				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.06925				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	101.90340				0.00	0	
Total SBS79 SPOT										0.00	0	
Total For SBS79										0.00	0	
SBS80 On 03/02/2028 Spot Bond			10.24000	10.24000	10.24000	100.08480				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.10000	331.43533	5.10000	331.35078				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	231.87454				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.23104				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS0: On 19/08/2026 Spot Bond					0.00000	100.65791				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT10: On 31/03/2024 Spot Bond					0.00000	102.14367				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.56699				0.00	0	3,057,466,20
Total SBT104 SPOT										0.00	0	3,057,466,20
Total For SBT104										0.00	0	3,057,466,20
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	103.41218				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.40920				0.00	0	
Total SBT107 SPOT										0.00	0	
Total For SBT107										0.00	0	
SBT108 On 13/07/2027 Spot Bond					0.00000	102.25490				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	100.60020				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	101.27620				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.42697				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			10.23000	101.11650	10.23000	101.08926				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.11913				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	102.80239				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBT207 On 25/06/2025 Spot Bond					0.00000	104.27810				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SBT208 On 28/11/2025 Spot Bond					0.00000	103.40055				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.46386				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.18546				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	101.98486				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.29500	96.08530	10.29500	96.05866				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.65118				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.52497				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.50946				0.00	0	
Total SLRA8 SPOT										0.00	0	
Total For SLRA8										0.00	0	
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.55570				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.58685				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.57135				0.00	0	
Total SLRB7 SPOT										0.00	0	

Contract 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 SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.54038				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.58660				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.61776				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.60999				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.60221				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.64837				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.20859				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.05193				0.00	0	
Total SNT06 SPOT										0.00	0	
Total For SNT06										0.00	0	
SNT07 On 06/04/2028 Spot Bond					0.00000	100.02029				0.00	0	
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.16563				0.00	0	
Total SOL01 SPOT										0.00	0	
Total For SOL01										0.00	0	
SOL02 On 17/10/2027 Spot Bond					0.00000	100.46176				0.00	0	1,500,000,00
Total SOL02 SPOT										0.00	0	1,500,000,00
Total For SOL02										0.00	0	1,500,000,00
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.66716				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.23727				0.00	0	
Total SPDA14 SPOT										0.00	0	
Total For SPDA14										0.00	0	
SPDA1: On 21/08/2026 Spot Bond					0.00000	101.25350				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1: On 21/08/2025 Spot Bond					0.00000	101.23862				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1: On 21/08/2027 Spot Bond					0.00000	101.25743				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.69206				0.00	0	800,000,00
Total SPG004 SPOT										0.00	0	800,000,00
Total For SPG004										0.00	0	800,000,00
SPG00: On 15/03/2024 Spot Bond					0.00000	101.19007				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2024 Spot Bond					0.00000	101.21440				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	100.47147				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPG01: On 01/12/2023 Spot Bond					0.00000	101.45218				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG01: On 12/07/2025 Spot Bond					0.00000	100.42612				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG01: On 29/03/2028 Spot Bond					0.00000	100.36490				0.00	0	
Total SPG012 SPOT										0.00	0	
Total For SPG012										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG01: On 03/07/2028 Spot Bond					0.00000	100.32411				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC0 On 12/07/2023 Spot Bond					0.00000	99.97492				0.00	0	
Total SPGC03 SPOT										0.00	0	
Total For SPGC03										0.00	0	
SPGC0 On 29/03/2024 Spot Bond					0.00000	100.30940				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	100.82514				0.00	0	12,000,000.00
Total SSA08 SPOT										0.00	0	12,000,000.00
Total For SSA08										0.00	0	12,000,000.00
SSN01: On 31/01/2025 Spot Bond			5.67000	5.67000	5.67000	166.73828				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			9.32000	103.99858	9.32000	103.97269				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			10.60000	84.00262	10.60000	83.97904				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	100.47169				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	100.23538				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			9.77500	102.34840	9.77500	102.32166				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.59000	118.81298	5.59000	118.78084				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	100.80330				0.00	0	
Total SSN044 SPOT										0.00	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 SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.76941				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.46846				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			5.23000	5.23000	5.23000	331.17861				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.07500	5.07500	5.07500	168.21778				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.89000	5.89000	5.89000	114.79566				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.30500	5.30500	5.30500	116.99294				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.35000	5.35000	5.35000	214.39422				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	103.53832				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	99.94538				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.24855				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.85888				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	101.77898				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN083 On 07/12/2033 Spot Bond			5.77500	5.77500	5.77500	229.46337				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN084 On 21/12/2026 Spot Bond					0.00000	101.94991				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN089 On 31/01/2030 Spot Bond					0.00000	100.39425				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN093 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN098 On 31/01/2030 Spot Bond			11.35000	88.37260	11.35000	88.34566				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN100 On 21/12/2026 Spot Bond					0.00000	100.63181				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN102 On 31/03/2028 Spot Bond			5.33000	214.63507	5.33000	214.57887				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN104 On 07/12/2033 Spot Bond			5.85000	228.09388	5.85000	228.03098				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN105 On 31/03/2024 Spot Bond					0.00000	95.63057				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN111 On 11/09/2023 Spot Bond					0.00000	100.83914				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	
SSN120 On 31/08/2024 Spot Bond					0.00000	101.04379				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN13(On 27/10/2023 Spot Bond					0.00000	99.04973				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14(On 03/11/2023 Spot Bond					0.00000	98.83192				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14(On 09/11/2023 Spot Bond					0.00000	99.04229				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15(On 21/02/2024 Spot Bond			8.06500	8.06500	8.06500	100.56980				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17(On 28/02/2025 Spot Bond					0.00000	97.75165				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17(On 28/02/2027 Spot Bond					0.00000	100.92921				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17(On 31/03/2046 Spot Bond			4.99626	110.30359	4.99626	110.27567				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17(On 31/12/2050 Spot Bond			5.03130	44.55939	5.03130	109.21835				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17(On 28/09/2027 Spot Bond					0.00000	100.32618				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18(On 09/06/2024 Spot Bond					0.00000	100.82040				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18(On 18/02/2024 Spot Bond					0.00000	101.29754				0.00	0	
Total SSN183 SPOT										0.00	0	
Total For SSN183										0.00	0	
SSN19(On 20/09/2023 Spot Bond					0.00000	100.53746				0.00	0	
Total SSN195 SPOT										0.00	0	

Contract 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 SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			5.19500	5.19500	5.19500	100.36722				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	101.66864				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	101.44715				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	101.32468				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	101.20446				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	101.21099				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	100.71276				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	100.46304				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	100.46661				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	100.40209				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SST20: On 08/12/2026 Spot Bond					0.00000	101.80542				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST20: On 31/08/2027 Spot Bond					0.00000	102.60276				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST202 On 03/03/2028 Spot Bond					0.00000	101.39296				0.00	0	
Total SST203 SPOT										0.00	0	
Total For SST203										0.00	0	
STF001 On 01/03/2027 Spot Bond					0.00000	103.71165				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	100.99146				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.83500	100.87741	9.83500	100.85094				0.00	0	70,000,00
Total SZ25 SPOT										0.00	0	70,000,00
Total For SZ25										0.00	0	70,000,00
T16A10 On 21/08/2024 Spot Bond					0.00000	101.30077				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.28274				0.00	0	
Total T17A11 SPOT										0.00	0	
Total For T17A11										0.00	0	
T17A12 On 21/02/2024 Spot Bond					0.00000	101.24451				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.30271				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	
T17A21 On 21/02/2026 Spot Bond					0.00000	101.27225				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.03019				0.00	0	
Total T17A22 SPOT										0.00	0	
Total For T17A22										0.00	0	
T17A23 On 21/02/2026 Spot Bond					0.00000	101.27225				0.00	0	
Total T17A23 SPOT										0.00	0	
Total For T17A23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A31 On 21/02/2026 Spot Bond			7.96500	101.04775	7.96500	101.02596				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.47500	101.25762	8.47500	101.23441				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.19144				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.25217				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.27909				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.27232				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			10.04500	101.69661	10.04500	101.66908				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	100.79751				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	101.75480				0.00	0	
Total TC002 SPOT										0.00	0	
Total For TC002										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.03102				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.53646				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.77881				0.00	0	
Total TFS159 SPOT										0.00	0	

Contract 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 TFS159										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	101.44236				0.00	6,000,000,000	6,000,000,000
Total TFS162 SPOT										0.00	6,000,000,000	6,000,000,000
Total For TFS162										0.00	6,000,000,000	6,000,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	102.19626				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS165 On 15/10/2023 Spot Bond					0.00000	99.88779				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS166 On 15/10/2025 Spot Bond					0.00000	99.89036				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.29127				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS168 On 27/09/2026 Spot Bond					0.00000	100.34133				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS169 On 30/11/2024 Spot Bond					0.00000	101.00851				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS170 On 30/11/2026 Spot Bond					0.00000	101.09687				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.23715				0.00	0	
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.32797				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.69969				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	101.88573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS174 On 13/03/2026 Spot Bond					0.00000	100.73210				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS175 On 13/03/2028 Spot Bond					0.00000	100.74486				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	101.27251				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A2 On 21/08/2024 Spot Bond			9.24500	102.51046	9.24500	102.48487				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A3 On 21/08/2024 Spot Bond					0.00000	101.27928				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.27522				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.51500	101.43920	6.51500	101.42123				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	
TH16B1 On 21/08/2024 Spot Bond					0.00000	101.30503				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B2 On 21/08/2024 Spot Bond					0.00000	101.45775				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B3 On 21/08/2024 Spot Bond					0.00000	101.35650				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C: On 21/08/2024 Spot Bond					0.00000	101.34702				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.41201				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.39441				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.63784				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.75262				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.68511				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.33313				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.31284				0.00	0	
Total TH17B2 SPOT										0.00	0	
Total For TH17B2										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.30607				0.00	0	
Total TH17B3 SPOT										0.00	0	
Total For TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.38181				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.35071				0.00	240,000,000	120,000,000
Total TH17C2 SPOT										0.00	240,000,000	120,000,000
Total For TH17C2										0.00	240,000,000	120,000,000
TH17C: On 21/02/2026 Spot Bond					0.00000	101.34665				0.00	0	
Total TH17C3 SPOT										0.00	0	

Contract 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 TH17C3										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.63029				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.58037				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D On 21/02/2026 Spot Bond					0.00000	101.54932				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O On 21/02/2024 Spot Bond					0.00000	101.19522				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.30616				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B On 21/08/2027 Spot Bond					0.00000	101.13287				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.40086				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C On 21/08/2027 Spot Bond					0.00000	101.37381				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.53601				0.00	0	
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D On 21/08/2027 Spot Bond					0.00000	101.50899				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.22889				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O On 21/11/2023 Spot Bond					0.00000	101.19525				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total TH1802 SPOT									0.00	0	
Total For TH1802									0.00	0	
TL25 On 04/09/2024 Spot Bond			10.19500	102.69530	10.19500	102.66755			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.93989			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL28 On 24/04/2025 Spot Bond			10.40500	100.18437	10.40500	100.15660			0.00	0	
Total TL28 SPOT									0.00	0	
Total For TL28									0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	102.58154			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	100.81721			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.41063			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	101.98383			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	100.92375			0.00	0	
Total TL33 SPOT									0.00	0	
Total For TL33									0.00	0	
TN23 On 06/11/2023 Spot Bond			10.37500	102.00755	10.37500	101.97950			0.00	0	203,600,00
Total TN23 SPOT									0.00	0	203,600,00
Total For TN23									0.00	0	203,600,00
TN23/R On 06/11/2023 Spot Bond			100.00000	79.81536	100.00000	79.65011			0.00	0	
Total TN23/R2023 SPOT									0.00	0	
Total For TN23/R2023									0.00	0	
TN25 On 19/08/2025 Spot Bond			10.69500	101.53175	10.69500	101.50253		896,558,641,500.00		83,829,700	2,130,270,90
Total TN25 SPOT								896,558,641,500.00		83,829,700	2,130,270,90
Total For TN25								896,558,641,500.00		83,829,700	2,130,270,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
TN25/R On 19/08/2025 Spot Bond			100.00000	29.50493	100.00000	29.43891				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.88500	91.50113	11.88500	91.47244			886,621,000,000.00		74,600,000	13,893,116,100
Total TN27 SPOT									886,621,000,000.00		74,600,000	13,893,116,100
Total For TN27									886,621,000,000.00		74,600,000	13,893,116,100
TN27/R On 14/11/2027 Spot Bond			100.00000	12.83445	100.00000	12.80620				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.61500	98.92817	11.61500	98.89732				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.28500	94.25434	12.28500	94.22364				0.00	0	900,000,000
Total TN30 SPOT										0.00	0	900,000,000
Total For TN30										0.00	0	900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	116.21586	8.00000	116.19095				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			13.19700	94.46610	13.19700	94.43276				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.57000	84.09571	13.57000	84.06555			476,828,088,000.00		35,138,400	727,977,300
Total TN40 SPOT									476,828,088,000.00		35,138,400	727,977,300
Total For TN40									476,828,088,000.00		35,138,400	727,977,300
TN40/R On 09/10/2040 Spot Bond			10.75000	102.72577	10.75000	102.69639				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	101.72714				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	101.86510				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.26000	102.50223	6.26000	104.14197				0.00	0	
Total TNI33 SPOT										0.00	0	

Contract 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 TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.68756				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A1: On 20/06/2024 Spot Bond					0.00000	100.56879				0.00	0	
Total TR5A12 SPOT										0.00	0	
Total For TR5A12										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.57482				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A2: On 20/06/2026 Spot Bond					0.00000	100.58325				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A3: On 20/06/2026 Spot Bond			8.36500	98.51688	8.36500	98.49483				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.94587				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			10.37500	101.42527	10.37500	101.39724				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.94587				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			9.37500	101.55739	9.37500	101.53196				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.63734				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.17146				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.61473				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B: On 20/06/2026 Spot Bond					0.00000	100.59787				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.70726				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C: On 20/06/2026 Spot Bond					0.00000	100.70726				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	95.04670				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	94.50581				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.24323				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.26941				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.76024				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TWC44 On 13/07/2023 Spot Bond					0.00000	99.95282				0.00	0	
Total TWC442 SPOT										0.00	0	
Total For TWC442										0.00	0	
TWC44 On 19/07/2023 Spot Bond					0.00000	101.98346				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.63834				0.00	24,000,000	12,000,000
Total TWC444 SPOT										0.00	24,000,000	12,000,000
Total For TWC444										0.00	24,000,000	12,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC44 On 25/08/2023 Spot Bond					0.00000	101.13978				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	100.97301				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	100.26110				0.00	0	12,900,000,00
Total TWC448 SPOT										0.00	0	12,900,000,00
Total For TWC448										0.00	0	12,900,000,00
UG26 On 09/03/2026 Spot Bond			11.66500	103.01428	11.66500	102.98254				0.00	0	380,000,00
Total UG26 SPOT										0.00	0	380,000,00
Total For UG26										0.00	0	380,000,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.47091				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.57134				0.00	0	
Total UU1A02 SPOT										0.00	0	
Total For UU1A02										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.49411				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.59453				0.00	0	
Total UU1A05 SPOT										0.00	0	
Total For UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.46317				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.61771				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			11.18500	11.18500	11.18500	99.29388				0.00	0	
Total UU1A09 SPOT										0.00	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 UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	101.67958				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	101.84290				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.61771				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.65479				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.91546				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.81847				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.84933				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	101.80303				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.08766				0.00	0	
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.26601				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.12600				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	101.99671				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total VKE18 SPOT									0.00	0	
Total For VKE18									0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.64590			0.00	0	
Total VKE19 SPOT									0.00	0	
Total For VKE19									0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.66234			0.00	0	
Total VKE20 SPOT									0.00	0	
Total For VKE20									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	100.37799			0.00	0	
Total WHL03 SPOT									0.00	0	
Total For WHL03									0.00	0	
Total for SPOT									1.31e+017	820,165,777,400	308,715,274,200
Total for SPOT :									1.31e+017	820,165,777,400	308,715,274,200
Total Futures									1.31e+017	820,165,984,912	308,716,624,900
Total Options									0.00	0	184,900
Grand Total:									1.31e+017	820,165,984,912	308,716,809,800