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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/07/2023

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			12.57505	74.36967	12.61197	74.20453			0.00	0	35
ES33 On 02/11/2023 Bond Future			12.71459	72.22778	12.75304	72.05917			0.00	0	
ES33 On 01/02/2024 Bond Future			12.85409	73.88429	12.89420	73.71191			0.00	0	
ES33 On 02/05/2024 Bond Future			12.99863	71.77545	13.04052	71.59905			0.00	0	
ES33 On 01/08/2024 Bond Future			13.14848	73.42320	13.19229	73.24254			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 03/08/2023 Bond Future			13.08411	70.63949	13.10078	70.55492			0.00	0	4,00
ES42 On 02/11/2023 Bond Future			13.21972	67.94956	13.23703	67.86330			0.00	0	
ES42 On 01/02/2024 Bond Future			13.34885	69.50819	13.36683	69.42003			0.00	0	
ES42 On 02/05/2024 Bond Future			13.48729	66.83650	13.50603	66.74624			0.00	0	
ES42 On 01/08/2024 Bond Future			13.62772	68.36975	13.64726	68.27723			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			169.49323	169.49323	169.39228	169.39228			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	Op Interest
I2025	On	02/11/2023	Bond Future			173.26890	173.26890	173.16620	173.16620			0.00	0	4,85
I2025	On	01/02/2024	Bond Future			175.44984	175.44984	175.34473	175.34473			0.00	0	
I2025	On	02/05/2024	Bond Future			179.46760	179.46760	179.35984	179.35984			0.00	0	
I2025	On	01/08/2024	Bond Future			181.75492	181.75492	181.64267	181.64267			0.00	0	
Total I2025 Future												0.00	0	6,21
Total For I2025												0.00	0	6,21
I2029	On	03/08/2023	Bond Future			122.86662	122.86662	122.86597	122.86597			0.00	0	1,85
I2029	On	02/11/2023	Bond Future			124.27207	124.27207	124.27187	124.27187			0.00	0	1,15
I2029	On	01/02/2024	Bond Future			127.12195	127.12195	127.12184	127.12184			0.00	0	
I2029	On	02/05/2024	Bond Future			128.66683	128.66683	128.66598	128.66598			0.00	0	
I2029	On	01/08/2024	Bond Future			131.62362	131.62362	131.62247	131.62247			0.00	0	
Total I2029 Future												0.00	0	3,05
Total For I2029												0.00	0	3,05
I2033	On	03/08/2023	Bond Future			116.95652	116.95652	116.95504	116.95504			1,052,608.68	9	7,15
I2033	On	02/11/2023	Bond Future			118.13726	118.13726	118.13605	118.13605			0.00	0	8,45
I2033	On	01/02/2024	Bond Future			120.84640	120.84640	120.84522	120.84522			0.00	0	
I2033	On	02/05/2024	Bond Future			122.15217	122.15217	122.15043	122.15043			0.00	0	
I2033	On	01/08/2024	Bond Future			124.95936	124.95936	124.95743	124.95743			0.00	0	
Total I2033 Future												1,052,608.68	9	7,97
Total For I2033												1,052,608.68	9	7,97
I2038	On	03/08/2023	Bond Future			126.00265	126.00265	126.14804	126.14804			0.00	0	1,75
I2038	On	02/11/2023	Bond Future			128.80960	128.80960	128.95851	128.95851			0.00	0	3,55
I2038	On	01/02/2024	Bond Future			129.74696	129.74696	129.89911	129.89911			0.00	0	
I2038	On	02/05/2024	Bond Future			132.71785	132.71785	132.87343	132.87343			0.00	0	
I2038	On	01/08/2024	Bond Future			133.70076	133.70076	133.85771	133.85771			0.00	0	
Total I2038 Future												0.00	0	5,35
Total For I2038												0.00	0	5,35
I2046	On	03/08/2023	Bond Future			110.95829	110.95829	111.12764	111.12764			0.00	0	12,45
I2046	On	02/11/2023	Bond Future			111.33777	111.33777	111.51137	111.51137			0.00	0	15,14
I2046	On	01/02/2024	Bond Future			113.89096	113.89096	114.06875	114.06875			0.00	0	
I2046	On	02/05/2024	Bond Future			114.35207	114.35207	114.53278	114.53278			0.00	0	
I2046	On	01/08/2024	Bond Future			116.97941	116.97941	117.16393	117.16393			0.00	0	
Total I2046 Future												0.00	0	27,63
Total For I2046												0.00	0	27,63
I2050	On	03/08/2023	Bond Future			110.55297	110.55297	111.60685	111.60685			0.00	0	9,55
I2050	On	02/11/2023	Bond Future			113.01560	113.01560	114.09337	114.09337			0.00	0	12,94
I2050	On	01/02/2024	Bond Future			113.36162	113.36162	114.46416	114.46416			0.00	0	
I2050	On	02/05/2024	Bond Future			115.95741	115.95741	117.08510	117.08510			0.00	0	

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			116.31815	116.31815	117.46963	117.46963			0.00	0	
Total I2050 Future												0.00	0	22,53
Total For I2050												0.00	0	22,53
R186	On	03/08/2023	Bond Future			9.14795	105.19974	9.22481	104.97603		4.58	0.00	0	28,03
R186	On	02/11/2023	Bond Future			9.16574	107.51715	9.24971	107.28884		4.43	1,843,811,605.35	17,149	98,20
R186	On	01/02/2024	Bond Future			9.15898	104.64610	9.25136	104.41273		4.28	0.00	0	
R186	On	02/05/2024	Bond Future			9.15221	107.01811	9.25473	106.77930		3.84	0.00	0	
R186	On	01/08/2024	Bond Future			9.14041	104.14175	9.25522	103.89733		3.59	0.00	0	
Total R186 Future												1,843,811,605.35	17,149	126,23
R186	On	03/08/2023	Bond Future	9.74	Call			1,564.98000	1.56498	1,748,770	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.74	Put			80.95000	0.08095	41,030	5.31	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Call			1,590.64000	1.59064	1,775,590	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.75	Put			78.07000	0.07807	39,310	5.32	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Call			1,539.40000	1.53940	1,722,010	5.29	0.00	0	
R186	On	03/08/2023	Bond Future	9.73	Put			83.92000	0.08392	42,820	5.29	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Put			875.23000	0.87523	765,110	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Put			207.50000	0.20750	169,980	4.96	0.00	0	1,73
R186	On	02/11/2023	Bond Future	9.15	Call			910.35000	0.91035	1,005,970	4.40	0.00	0	1,73
R186	On	02/11/2023	Bond Future	9.15	Put			1,181.53000	1.18153	1,048,840	4.40	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Call			1,239.69000	1.23969	1,356,960	4.47	0.00	0	
R186	On	02/11/2023	Bond Future	9.38	Put			886.68000	0.88668	775,640	4.47	0.00	0	
R186	On	02/11/2023	Bond Future	9.39	Call			1,255.27000	1.25527	1,373,460	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Call			1,270.94000	1.27094	1,390,070	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	9.40	Put			863.88000	0.86388	754,700	4.48	0.00	0	
R186	On	02/11/2023	Bond Future	10.42	Call			3,324.55000	3.32455	3,515,340	4.96	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Call			1,697.56000	1.69756	1,825,920	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.50	Put			1,072.75000	1.07275	967,740	4.41	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Call			1,713.58000	1.71358	1,842,600	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.51	Put			1,063.74000	1.06374	959,390	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Call			1,729.37000	1.72937	1,859,030	4.42	0.00	0	
R186	On	01/02/2024	Bond Future	9.52	Put			1,054.51000	1.05451	950,800	4.42	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Put			3,334.51000	3.33451	3,138,430	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.00	Put			3,314.78000	3.31478	3,119,150	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Call			347.08000	0.34708	390,700	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	8.01	Put			3,294.83000	3.29483	3,099,640	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	9.73	Call			2,166.51000	2.16651	2,309,270	4.10	0.00	0	2,03
R186	On	02/05/2024	Bond Future	9.73	Put			1,068.57000	1.06857	972,520	4.10	0.00	0	
R186	On	02/05/2024	Bond Future	7.99	Call			338.52000	0.33852	381,250	3.45	0.00	0	
R186	On	02/05/2024	Bond Future	10.40	Call			3,304.84000	3.30484	3,476,790	4.46	0.00	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
R186	On	02/05/2024	Bond Future	10.40	Put		684.30000	0.68430	617,440	4.46	0.00	0	2,00
R186	On	02/05/2024	Bond Future	8.00	Call		342.91000	0.34291	386,090	3.45	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Call		907.40000	0.90740	996,700	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.69	Put		2,117.97000	2.11797	1,962,850	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Call		916.44000	0.91644	1,006,320	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.70	Put		2,105.43000	2.10543	1,950,890	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Call		898.01000	0.89801	986,730	3.35	0.00	0	
R186	On	01/08/2024	Bond Future	8.68	Put		2,130.16000	2.13016	1,974,460	3.35	0.00	0	
Total R186 Option											0.00	0	7,45
Total For R186											1,843,811,605.35	17,149	133,72
R197	On	03/08/2023	Bond Future			334.73154	334.73154	334.73270	334.73270		0.00	0	
R197	On	02/11/2023	Bond Future			342.18790	342.18790	342.19009	342.19009		0.00	0	
Total R197 Future											0.00	0	4
Total For R197											0.00	0	4
R202	On	03/08/2023	Bond Future			249.28683	249.28683	249.28306	249.28306		0.00	0	5,30
R202	On	02/11/2023	Bond Future			254.83981	254.83981	254.83665	254.83665		0.00	0	4,70
R202	On	01/02/2024	Bond Future			255.71922	255.71922	255.71669	255.71669		0.00	0	
R202	On	02/05/2024	Bond Future			261.57493	261.57493	261.57192	261.57192		0.00	0	
R202	On	01/08/2024	Bond Future			262.49099	262.49099	262.48319	262.48319		0.00	0	
Total R202 Future											0.00	0	10,00
Total For R202											0.00	0	10,00
R2030	On	03/08/2023	Bond Future			10.44875	88.84905	10.49026	88.67137	8.97	0.00	0	54,40
R2030	On	02/11/2023	Bond Future			10.52276	90.80642	10.56637	90.62511	9.21	34,597,246.02	381	73,10
R2030	On	01/02/2024	Bond Future			10.59007	88.86143	10.63605	88.67610	9.15	0.00	0	
R2030	On	02/05/2024	Bond Future			10.66878	90.87544	10.71737	90.68579	8.53	0.00	0	
R2030	On	01/08/2024	Bond Future			10.75394	88.93719	10.80547	88.74301	8.24	0.00	0	
Total R2030 Future											34,597,246.02	381	127,64
R2030	On	03/08/2023	Bond Future	11.35	Call		3,636.94000	3.63694	3,789,330	11.17	0.00	0	
R2030	On	03/08/2023	Bond Future	11.35	Put		55.68000	0.05568	30,390	11.17	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Call		3,675.69000	3.67569	3,828,750	11.19	0.00	0	
R2030	On	03/08/2023	Bond Future	11.36	Put		53.86000	0.05386	29,240	11.19	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Call		8,430.57000	8.43057	8,607,830	13.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.59	Put		0.57000	0.00057	0,150	13.51	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	11.34	Put		57.54000	0.05754	31,570	11.14	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Call		9,549.98000	9.54998	9,727,580	13.51	0.00	0	
R2030	On	03/08/2023	Bond Future	12.89	Put		0.10000	0.00010	0,020	13.51	0.00	0	30
R2030	On	03/08/2023	Bond Future	10.40	Call		541.54000	0.54154	563,700	8.66	0.00	0	1,00
R2030	On	03/08/2023	Bond Future	10.40	Put		928.46000	0.92846	772,940	8.66	0.00	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
R2030 On 03/08/2023 Bond Future	10.65	Call			1,161.79000	1.16179	1,224,160	9.40		0.00	0	35
R2030 On 03/08/2023 Bond Future	10.65	Put			482.19000	0.48219	366,880	9.40		0.00	0	
R2030 On 03/08/2023 Bond Future	11.34	Call			3,598.21000	3.59821	3,749,920	11.14		0.00	0	
R2030 On 02/11/2023 Bond Future	11.57	Put			577.65000	0.57765	523,840	10.14		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.80	Call			2,391.38000	2.39138	2,475,270	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.80	Put			1,427.92000	1.42792	1,330,500	9.43		0.00	0	
R2030 On 02/11/2023 Bond Future	10.81	Call			2,416.58000	2.41658	2,501,100	9.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Put			1,396.39000	1.39639	1,300,240	9.45		0.00	0	
R2030 On 02/11/2023 Bond Future	10.07	Call			957.24000	0.95724	996,130	9.00		0.00	0	80
R2030 On 02/11/2023 Bond Future	10.07	Put			3,048.68000	3.04868	2,906,260	9.00		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Call			1,486.52000	1.48652	1,544,110	9.15		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.43	Put			684.87000	0.68487	624,230	10.01		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.57	Call			4,624.66000	4.62466	4,752,160	10.14		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Put			1,741.88000	1.74188	1,632,840	9.30		0.00	0	
R2030 On 02/11/2023 Bond Future	9.57	Call			434.50000	0.43450	451,920	8.95		0.00	0	80
R2030 On 02/11/2023 Bond Future	9.57	Put			4,695.53000	4.69553	4,531,640	8.95		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Call			731.35000	0.73135	761,290	8.97		0.00	0	50
R2030 On 02/11/2023 Bond Future	10.81	Put			1,412.18000	1.41218	1,315,390	9.44		0.00	0	
R2030 On 02/11/2023 Bond Future	10.82	Call			2,441.71000	2.44171	2,526,870	9.45		0.00	0	
R2030 On 02/11/2023 Bond Future	11.12	Call			3,252.02000	3.25202	3,355,660	9.71		0.00	0	50
R2030 On 02/11/2023 Bond Future	11.12	Put			990.18000	0.99018	912,510	9.71		0.00	0	
R2030 On 02/11/2023 Bond Future	11.43	Call			4,181.52000	4.18152	4,302,190	10.01		0.00	0	
R2030 On 02/11/2023 Bond Future	9.89	Put			3,596.47000	3.59647	3,445,100	8.97		0.00	0	
R2030 On 02/11/2023 Bond Future	10.39	Put			2,222.66000	2.22266	2,098,940	9.15		0.00	0	
R2030 On 02/11/2023 Bond Future	10.62	Call			1,964.22000	1.96422	2,036,490	9.30		0.00	0	50
R2030 On 02/11/2023 Bond Future	12.27	Call			6,974.08000	6.97408	7,127,360	10.84		0.00	0	
R2030 On 02/11/2023 Bond Future	12.27	Put			241.64000	0.24164	213,610	10.84		0.00	0	50
R2030 On 01/02/2024 Bond Future	11.31	Call			4,093.87000	4.09387	4,202,750	9.82		0.00	0	
R2030 On 01/02/2024 Bond Future	10.16	Call			1,534.45000	1.53445	1,589,930	8.95		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.37	Put			1,364.68000	1.36468	1,290,700	9.87		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Call			5,349.37000	5.34937	5,475,150	10.23		0.00	0	
R2030 On 01/02/2024 Bond Future	11.75	Put			1,003.84000	1.00384	944,290	10.23		0.00	0	20
R2030 On 01/02/2024 Bond Future	11.85	Call			5,647.90000	5.64790	5,777,100	10.32		0.00	0	
R2030 On 01/02/2024 Bond Future	11.85	Put			925.50000	0.92550	869,370	10.32		0.00	0	50
R2030 On 01/02/2024 Bond Future	9.93	Call			1,197.85000	1.19785	1,243,140	8.87		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	11.31	Put			1,432.11000	1.43211	1,355,660	9.82		0.00	0	1,300
R2030 On 01/02/2024 Bond Future	11.35	Call			4,203.39000	4.20339	4,313,930	9.86		0.00	0	
R2030 On 01/02/2024 Bond Future	11.35	Put			1,386.82000	1.38682	1,312,030	9.86		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Call			4,230.92000	4.23092	4,341,860	9.86		0.00	0	
R2030 On 01/02/2024 Bond Future	11.36	Put			1,375.71000	1.37571	1,301,320	9.86		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2030 On 01/02/2024 Bond Future	9.57	Call			789.05000	0.78905	820,480	8.80	0.00	0	40
R2030 On 01/02/2024 Bond Future	10.16	Put			3,477.00000	3.47700	3,347,150	8.95	0.00	0	
R2030 On 01/02/2024 Bond Future	10.39	Call			1,936.75000	1.93675	2,003,070	9.08	0.00	0	50
R2030 On 01/02/2024 Bond Future	10.39	Put			2,934.19000	2.93419	2,815,180	9.08	0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Call			3,281.52000	3.28152	3,376,860	9.54	0.00	0	
R2030 On 01/02/2024 Bond Future	11.00	Put			1,831.47000	1.83147	1,741,480	9.54	0.00	0	70
R2030 On 01/02/2024 Bond Future	9.89	Put			4,214.41000	4.21441	4,072,710	8.86	0.00	0	
R2030 On 01/02/2024 Bond Future	9.93	Put			4,097.98000	4.09798	3,957,940	8.87	0.00	0	
R2030 On 01/02/2024 Bond Future	10.00	Call			1,291.69000	1.29169	1,339,980	8.88	0.00	0	50
R2030 On 01/02/2024 Bond Future	10.00	Put			3,899.05000	3.89905	3,762,010	8.88	0.00	0	
R2030 On 01/02/2024 Bond Future	10.07	Call			1,394.77000	1.39477	1,446,170	8.91	0.00	0	40
R2030 On 01/02/2024 Bond Future	10.07	Put			3,710.53000	3.71053	3,576,600	8.91	0.00	0	
R2030 On 01/02/2024 Bond Future	11.86	Put			918.12000	0.91812	862,320	10.33	0.00	0	50
R2030 On 01/02/2024 Bond Future	12.10	Call			6,410.14000	6.41014	6,547,220	10.55	0.00	0	
R2030 On 01/02/2024 Bond Future	12.10	Put			754.79000	0.75479	706,540	10.55	0.00	0	40
R2030 On 01/02/2024 Bond Future	11.37	Call			4,258.52000	4.25852	4,369,870	9.87	0.00	0	
R2030 On 01/02/2024 Bond Future	9.57	Put			5,213.51000	5.21351	5,059,610	8.80	0.00	0	
R2030 On 01/02/2024 Bond Future	9.89	Call			1,146.46000	1.14646	1,190,090	8.86	0.00	0	50
R2030 On 01/02/2024 Bond Future	11.86	Call			5,678.09000	5.67809	5,807,620	10.33	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Put			1,288.62000	1.28862	1,227,260	9.68	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	12.38	Call			7,165.51000	7.16551	7,305,660	10.05	0.00	0	
R2030 On 02/05/2024 Bond Future	12.38	Put			970.57000	0.97057	921,070	10.05	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Call			1,767.51000	1.76751	1,828,660	8.32	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.16	Put			3,973.57000	3.97357	3,845,070	8.32	0.00	0	
R2030 On 02/05/2024 Bond Future	10.62	Call			2,611.83000	2.61183	2,692,140	8.62	0.00	0	50
R2030 On 02/05/2024 Bond Future	10.62	Put			2,992.37000	2.99237	2,883,030	8.62	0.00	0	
R2030 On 02/05/2024 Bond Future	10.82	Call			3,037.41000	3.03741	3,125,930	8.76	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	10.82	Put			2,638.51000	2.63851	2,537,380	8.76	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Call			1,269.34000	1.26934	1,316,730	8.18	0.00	0	
R2030 On 02/05/2024 Bond Future	9.81	Put			4,895.66000	4.89566	4,753,400	8.18	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Call			1,281.87000	1.28187	1,329,630	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	11.94	Call			5,898.32000	5.89832	6,026,610	9.68	0.00	0	
R2030 On 02/05/2024 Bond Future	9.82	Put			4,867.23000	4.86723	4,725,340	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Call			1,294.48000	1.29448	1,342,620	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.83	Put			4,838.90000	4.83890	4,697,390	8.19	0.00	0	
R2030 On 02/05/2024 Bond Future	9.66	Call			1,091.06000	1.09106	1,133,000	8.14	0.00	0	1,00
R2030 On 02/05/2024 Bond Future	9.66	Put			5,334.50000	5.33450	5,186,790	8.14	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Call			9,382.61000	9.38261	9,541,880	10.15	0.00	0	
R2030 On 02/05/2024 Bond Future	13.15	Put			502.81000	0.50281	472,430	10.15	0.00	0	50
R2030 On 02/05/2024 Bond Future	11.12	Call			3,733.28000	3.73328	3,833,680	9.00	0.00	0	50

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2030	On	02/05/2024	Bond Future	11.12	Put			2,181.12000	2.18112	2,091,870	9.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Put			3,812.24000	3.81224	3,691,090	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Call			2,210.47000	2.21047	2,283,890	8.01	0.00	0	
R2030	On	01/08/2024	Bond Future	10.39	Put			3,791.22000	3.79122	3,670,460	8.01	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Call			2,175.63000	2.17563	2,248,260	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.37	Put			3,833.35000	3.83335	3,711,800	8.00	0.00	0	
R2030	On	01/08/2024	Bond Future	10.38	Call			2,193.01000	2.19301	2,266,040	8.00	0.00	0	
Total R2030 Option												0.00	0	22,30
Total For R2030												34,597,246.02	381	149,94
R2032	On	03/08/2023	Bond Future			11.10104	87.31765	11.13750	87.13952		10.51	2,008,305.95	23	79,30
R2032	On	02/11/2023	Bond Future			11.19374	85.07831	11.23178	84.89653		11.65	404,547,364.05	4,755	181,14
R2032	On	01/02/2024	Bond Future			11.27982	87.00951	11.31956	86.82374		11.31	0.00	0	
R2032	On	02/05/2024	Bond Future			11.37271	84.81876	11.41433	84.62866		10.96	0.00	0	
R2032	On	01/08/2024	Bond Future			11.47000	86.74777	11.51363	86.55318		9.75	0.00	0	
Total R2032 Future												406,555,670.00	4,778	260,44
R2032	On	03/08/2023	Bond Future	9.60	Call			0.00000	0.00000	0,000	7.00	0.00	0	1,50
R2032	On	03/08/2023	Bond Future	9.60	Put			7,960.42000	7.96042	7,782,290	7.00	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Call			1.90000	0.00190	1,260	7.59	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.76	Call			3,127.19000	3.12719	3,248,610	12.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Call			2,088.31000	2.08831	2,171,830	12.15	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.45	Put			394.93000	0.39493	292,040	11.99	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	12.00	Call			4,150.77000	4.15077	4,296,170	13.56	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	12.00	Put			77.69000	0.07769	44,960	13.56	0.00	0	
R2032	On	03/08/2023	Bond Future	12.04	Call			4,323.89000	4.32389	4,472,460	13.66	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	12.04	Put			68.30000	0.06830	38,740	13.66	0.00	0	3,00
R2032	On	03/08/2023	Bond Future	11.75	Put			165.73000	0.16573	107,800	12.85	0.00	0	
R2032	On	03/08/2023	Bond Future	11.76	Put			160.88000	0.16088	104,170	12.88	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Call			3,168.96000	3.16896	3,291,600	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.77	Put			156.13000	0.15613	100,640	12.91	0.00	0	
R2032	On	03/08/2023	Bond Future	11.90	Call			3,719.80000	3.71980	3,856,490	13.28	0.00	0	5,00
R2032	On	03/08/2023	Bond Future	11.90	Put			105.43000	0.10543	63,990	13.28	0.00	0	
R2032	On	03/08/2023	Bond Future	10.30	Put			4,221.42000	4.22142	4,042,650	7.59	0.00	0	
R2032	On	03/08/2023	Bond Future	11.45	Call			1,901.57000	1.90157	1,976,810	11.99	0.00	0	
R2032	On	03/08/2023	Bond Future	11.50	Put			343.91000	0.34391	249,300	12.15	0.00	0	11,00
R2032	On	03/08/2023	Bond Future	11.55	Call			2,279.43000	2.27943	2,371,090	12.29	0.00	0	
R2032	On	03/08/2023	Bond Future	11.55	Put			298.17000	0.29817	211,700	12.29	0.00	0	7,50
R2032	On	03/08/2023	Bond Future	11.75	Call			3,085.49000	3.08549	3,205,690	12.85	0.00	0	
R2032	On	02/11/2023	Bond Future	11.23	Put			2,229.75000	2.22975	2,112,020	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	11.24	Call			2,246.77000	2.24677	2,311,430	11.93	0.00	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	11.24	Put			2,207.56000	2.20756	2,090,440	11.93	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Call			2,350.09000	2.35009	2,417,180	11.98	0.00	0	
R2032	On	02/11/2023	Bond Future	10.71	Put			3,655.65000	3.65565	3,508,420	11.36	0.00	0	
R2032	On	02/11/2023	Bond Future	11.09	Call			1,880.53000	1.88053	1,936,170	11.76	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.09	Put			2,560.65000	2.56065	2,434,510	11.76	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Call			2,196.06000	2.19606	2,259,510	11.91	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Put			738.26000	0.73826	678,450	13.20	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.23	Call			2,221.25000	2.22125	2,285,300	11.92	0.00	0	
R2032	On	02/11/2023	Bond Future	12.26	Call			5,462.31000	5.46231	5,584,280	13.20	0.00	0	
R2032	On	02/11/2023	Bond Future	11.22	Put			2,252.30000	2.25230	2,133,970	11.91	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.59	Call			927.89000	0.92789	956,680	11.26	0.00	0	
R2032	On	02/11/2023	Bond Future	10.59	Put			4,064.72000	4.06472	3,911,730	11.26	0.00	0	
R2032	On	02/11/2023	Bond Future	11.28	Put			2,120.41000	2.12041	2,005,720	11.98	0.00	0	50
R2032	On	02/11/2023	Bond Future	10.71	Call			1,116.82000	1.11682	1,151,370	11.36	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.78	Call			3,819.80000	3.81980	3,916,800	12.59	0.00	0	
R2032	On	02/11/2023	Bond Future	11.78	Put			1,256.36000	1.25636	1,171,580	12.59	0.00	0	50
R2032	On	02/11/2023	Bond Future	11.90	Call			4,213.41000	4.21341	4,317,110	12.74	0.00	0	
R2032	On	02/11/2023	Bond Future	11.90	Put			1,102.62000	1.10262	1,024,540	12.74	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Call			4,338.78000	4.33878	4,436,760	11.91	0.00	0	
R2032	On	01/02/2024	Bond Future	11.83	Put			1,999.57000	1.99957	1,911,780	11.91	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Call			4,368.66000	4.36866	4,467,060	11.92	0.00	0	
R2032	On	01/02/2024	Bond Future	11.84	Put			1,984.48000	1.98448	1,897,110	11.92	0.00	0	
R2032	On	01/02/2024	Bond Future	11.85	Call			4,398.61000	4.39861	4,497,440	11.93	0.00	0	
R2032	On	01/02/2024	Bond Future	10.78	Call			1,750.18000	1.75018	1,800,660	10.91	0.00	0	20
R2032	On	01/02/2024	Bond Future	10.78	Put			4,318.86000	4.31886	4,183,570	10.91	0.00	0	
R2032	On	01/02/2024	Bond Future	11.09	Call			2,385.26000	2.38526	2,449,740	11.16	0.00	0	50
R2032	On	01/02/2024	Bond Future	11.09	Put			3,465.82000	3.46582	3,344,530	11.16	0.00	0	
R2032	On	01/02/2024	Bond Future	11.75	Call			4,102.22000	4.10222	4,196,760	11.82	0.00	0	
R2032	On	01/02/2024	Bond Future	12.73	Put			1,001.49000	1.00149	946,860	12.91	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.01	Call			730.21000	0.73021	752,830	10.73	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	10.01	Put			7,144.23000	7.14423	6,981,080	10.73	0.00	0	
R2032	On	01/02/2024	Bond Future	10.59	Call			1,428.39000	1.42839	1,470,860	10.81	0.00	0	50
R2032	On	01/02/2024	Bond Future	10.59	Put			4,925.90000	4.92590	4,782,600	10.81	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Call			1,713.27000	1.71327	1,762,880	10.90	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	11.85	Put			1,969.49000	1.96949	1,882,550	11.93	0.00	0	
R2032	On	01/02/2024	Bond Future	12.50	Put			1,196.77000	1.19677	1,134,710	12.66	0.00	0	20
R2032	On	01/02/2024	Bond Future	12.62	Call			6,884.59000	6.88459	7,012,270	12.79	0.00	0	
R2032	On	01/02/2024	Bond Future	12.62	Put			1,090.69000	1.09069	1,032,600	12.79	0.00	0	1,20
R2032	On	01/02/2024	Bond Future	12.73	Call			7,261.05000	7.26105	7,392,190	12.91	0.00	0	
R2032	On	01/02/2024	Bond Future	10.76	Put			4,379.11000	4.37911	4,242,950	10.90	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2032 On 01/02/2024 Bond Future	11.75	Put			2,123.94000	2.12394	2,032,710	11.82		0.00	0	20
R2032 On 01/02/2024 Bond Future	12.50	Call			6,478.46000	6.47846	6,602,170	12.66		0.00	0	
R2032 On 02/05/2024 Bond Future	13.35	Put			966.73000	0.96673	921,560	12.97		0.00	0	1,58
R2032 On 02/05/2024 Bond Future	10.86	Call			2,138.36000	2.13836	2,198,180	10.64		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.86	Put			4,716.88000	4.71688	4,586,600	10.64		0.00	0	
R2032 On 02/05/2024 Bond Future	11.09	Call			2,607.69000	2.60769	2,676,870	10.83		0.00	0	50
R2032 On 02/05/2024 Bond Future	11.09	Put			4,104.02000	4.10402	3,983,100	10.83		0.00	0	
R2032 On 02/05/2024 Bond Future	11.35	Call			3,202.62000	3.20262	3,282,440	11.05		0.00	0	1,58
R2032 On 02/05/2024 Bond Future	11.35	Put			3,496.69000	3.49669	3,386,410	11.05		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Call			1,620.95000	1.62095	1,669,110	10.47		0.00	0	
R2032 On 02/05/2024 Bond Future	10.56	Put			5,637.86000	5.63786	5,495,920	10.47		0.00	0	
R2032 On 02/05/2024 Bond Future	10.59	Call			1,667.98000	1.66798	1,717,260	10.49		0.00	0	50
R2032 On 02/05/2024 Bond Future	10.59	Put			5,539.66000	5.53966	5,398,840	10.49		0.00	0	
R2032 On 02/05/2024 Bond Future	10.65	Call			1,764.57000	1.76457	1,816,130	10.51		0.00	0	1,58
R2032 On 02/05/2024 Bond Future	10.65	Put			5,346.73000	5.34673	5,208,190	10.51		0.00	0	
R2032 On 02/05/2024 Bond Future	10.36	Call			1,329.57000	1.32957	1,370,510	10.38		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	10.36	Put			6,322.62000	6.32262	6,173,460	10.38		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Call			1,590.16000	1.59016	1,637,580	10.46		0.00	0	
R2032 On 02/05/2024 Bond Future	10.54	Put			5,704.06000	5.70406	5,561,380	10.46		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Call			1,605.65000	1.60565	1,653,430	10.47		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Call			7,745.69000	7.74569	7,879,130	12.61		0.00	0	
R2032 On 02/05/2024 Bond Future	12.90	Put			1,312.17000	1.31217	1,255,510	12.61		0.00	0	1,00
R2032 On 02/05/2024 Bond Future	13.18	Call			8,671.52000	8.67152	8,812,040	12.90		0.00	0	
R2032 On 02/05/2024 Bond Future	13.18	Put			1,098.71000	1.09871	1,049,130	12.90		0.00	0	50
R2032 On 02/05/2024 Bond Future	13.35	Call			9,220.48000	9.22048	9,365,410	12.97		0.00	0	
R2032 On 02/05/2024 Bond Future	10.55	Put			5,671.03000	5.67103	5,528,710	10.47		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Put			4,272.88000	4.27288	4,152,230	9.49		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Call			2,591.73000	2.59173	2,664,860	9.47		0.00	0	
R2032 On 01/08/2024 Bond Future	11.13	Put			4,322.94000	4.32294	4,201,480	9.47		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Call			2,612.52000	2.61252	2,686,060	9.48		0.00	0	
R2032 On 01/08/2024 Bond Future	11.14	Put			4,298.02000	4.29802	4,176,970	9.48		0.00	0	
R2032 On 01/08/2024 Bond Future	11.15	Call			2,633.06000	2.63306	2,707,000	9.49		0.00	0	
Total R2032 Option										0.00	0	79,88
Total For R2032										406,555,670.00	4,778	340,28
R2035 On 03/08/2023 Bond Future			11.75826	85.89107	11.79984	85.66606		12.65		4,552,226.71	53	30,80
R2035 On 02/11/2023 Bond Future			11.86603	83.27279	11.90925	83.04308		13.59		406,704,306.36	4,884	146,68
R2035 On 01/02/2024 Bond Future			11.97229	85.16295	12.01730	84.92812		13.08		0.00	0	
R2035 On 02/05/2024 Bond Future			12.07557	82.57924	12.12245	82.33894		13.26		0.00	0	
R2035 On 01/08/2024 Bond Future			12.18171	84.45754	12.23058	84.21163		12.22		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	Opt Intern
Total R2035 Future										411,256,533.07	4,937	177,46
R2035 On 03/08/2023 Bond Future	11.75	Call			884.35000	0.88435	913,450	12.65		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Put			588.68000	0.58868	445,980	13.05		0.00	0	
R2035 On 03/08/2023 Bond Future	12.50	Call			3,772.33000	3.77233	3,951,260	13.85		0.00	0	5,00
R2035 On 03/08/2023 Bond Future	12.50	Put			111.68000	0.11168	65,600	13.85		0.00	0	
R2035 On 03/08/2023 Bond Future	11.75	Put			1,154.17000	1.15417	958,260	12.65		0.00	0	4,8
R2035 On 03/08/2023 Bond Future	11.98	Call			1,588.69000	1.58869	1,666,400	13.02		0.00	0	
R2035 On 03/08/2023 Bond Future	11.98	Put			623.81000	0.62381	476,510	13.02		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Call			1,624.00000	1.62400	1,704,010	13.03		0.00	0	
R2035 On 03/08/2023 Bond Future	11.99	Put			606.04000	0.60604	461,040	13.03		0.00	0	
R2035 On 03/08/2023 Bond Future	12.00	Call			1,659.67000	1.65967	1,741,980	13.05		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Put			2,971.64000	2.97164	2,814,900	13.58		0.00	0	
R2035 On 02/11/2023 Bond Future	12.24	Call			3,545.91000	3.54591	3,656,160	14.33		0.00	0	7
R2035 On 02/11/2023 Bond Future	12.24	Put			1,817.94000	1.81794	1,698,480	14.33		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Call			822.09000	0.82209	854,230	12.77		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.41	Put			4,025.10000	4.02510	3,845,000	13.11		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Call			1,334.91000	1.33491	1,385,190	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	11.42	Put			3,989.38000	3.98938	3,809,950	13.13		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Call			312.53000	0.31253	324,440	12.38		0.00	0	40
R2035 On 02/11/2023 Bond Future	11.43	Put			3,953.89000	3.95389	3,775,120	13.14		0.00	0	
R2035 On 02/11/2023 Bond Future	11.74	Call			2,066.88000	2.06688	2,139,850	13.58		0.00	0	7
R2035 On 02/11/2023 Bond Future	13.59	Call			8,693.36000	8.69336	8,878,980	16.34		0.00	0	
R2035 On 02/11/2023 Bond Future	13.59	Put			428.68000	0.42868	384,590	16.34		0.00	0	7
R2035 On 02/11/2023 Bond Future	11.43	Call			1,354.89000	1.35489	1,405,830	13.14		0.00	0	
R2035 On 02/11/2023 Bond Future	10.62	Put			7,575.41000	7.57541	7,357,610	12.38		0.00	0	
R2035 On 02/11/2023 Bond Future	11.12	Put			5,164.65000	5.16465	4,967,080	12.77		0.00	0	
R2035 On 02/11/2023 Bond Future	11.41	Call			1,315.12000	1.31512	1,364,730	13.11		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Call			5,741.67000	5.74167	5,892,280	15.26		0.00	0	
R2035 On 02/11/2023 Bond Future	12.85	Put			960.73000	0.96073	881,630	15.26		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.18	Call			3,774.38000	3.77438	3,882,410	13.31		0.00	0	
R2035 On 01/02/2024 Bond Future	12.18	Put			2,933.44000	2.93344	2,806,640	13.31		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Call			3,804.37000	3.80437	3,912,960	13.32		0.00	0	
R2035 On 01/02/2024 Bond Future	12.19	Put			2,912.14000	2.91214	2,785,900	13.32		0.00	0	
R2035 On 01/02/2024 Bond Future	10.62	Call			705.37000	0.70537	732,760	12.12		0.00	0	40
R2035 On 01/02/2024 Bond Future	12.20	Put			2,890.74000	2.89074	2,765,060	13.34		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Call			8,176.52000	8.17652	8,345,180	14.97		0.00	0	
R2035 On 01/02/2024 Bond Future	13.46	Put			1,131.14000	1.13114	1,064,970	14.97		0.00	0	40
R2035 On 01/02/2024 Bond Future	11.12	Call			1,307.59000	1.30759	1,355,840	12.21		0.00	0	40
R2035 On 01/02/2024 Bond Future	10.62	Put			8,463.08000	8.46308	8,255,640	12.12		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2035 On 01/02/2024 Bond Future	11.12	Put			6,175.00000	6.17500	5,988,420	12.21		0.00	0	
R2035 On 01/02/2024 Bond Future	12.20	Call			3,834.20000	3.83420	3,943,350	13.34		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Call			1,844.18000	1.84418	1,905,650	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.20	Put			6,762.05000	6.76205	6,583,220	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Call			1,861.86000	1.86186	1,923,790	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.21	Put			6,724.22000	6.72422	6,545,850	12.58		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Call			1,826.61000	1.82661	1,887,610	12.57		0.00	0	
R2035 On 02/05/2024 Bond Future	11.19	Put			6,800.05000	6.80005	6,620,750	12.57		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Put			5,426.19000	5.42619	5,273,350	12.04		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Call			3,194.32000	3.19432	3,287,860	12.05		0.00	0	
R2035 On 01/08/2024 Bond Future	11.80	Put			5,397.56000	5.39756	5,245,190	12.05		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Call			3,217.60000	3.21760	3,311,610	12.06		0.00	0	
R2035 On 01/08/2024 Bond Future	11.81	Put			5,368.72000	5.36872	5,216,820	12.06		0.00	0	
R2035 On 01/08/2024 Bond Future	11.79	Call			3,170.79000	3.17079	3,263,860	12.04		0.00	0	
Total R2035 Option										0.00	0	14,46
Total For R2035										411,256,533.07	4,937	191,92
R2037 On 03/08/2023 Bond Future			12.10485	76.50858	12.14153	76.31133		14.33		382,542.90	5	97,8
R2037 On 02/11/2023 Bond Future			12.21184	78.19408	12.24987	77.99275		14.64		189,307,867.68	2,421	49,6
R2037 On 01/02/2024 Bond Future			12.31684	75.71246	12.35634	75.50671		14.90		0.00	0	
R2037 On 02/05/2024 Bond Future			12.42928	77.42824	12.47037	77.21764		14.42		0.00	0	
R2037 On 01/08/2024 Bond Future			12.54838	74.93328	12.59118	74.71775		14.40		0.00	0	
Total R2037 Future										189,690,410.58	2,426	147,50
R2037 On 03/08/2023 Bond Future	12.12	Put			1,096.21000	1.09621	917,390	14.55		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Call			1,007.59000	1.00759	1,027,650	14.56		0.00	0	
R2037 On 03/08/2023 Bond Future	12.13	Put			1,069.51000	1.06951	892,320	14.56		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Call			1,035.08000	1.03508	1,056,800	14.58		0.00	0	
R2037 On 03/08/2023 Bond Future	12.14	Put			1,043.29000	1.04329	867,760	14.58		0.00	0	
R2037 On 03/08/2023 Bond Future	10.30	Call			0.00000	0.00000	0,000	13.08		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	10.30	Put			10,907.02000	10.90702	10,709,770	13.08		0.00	0	
R2037 On 03/08/2023 Bond Future	11.00	Call			2.42000	0.00242	1,410	12.88		0.00	0	1,80
R2037 On 03/08/2023 Bond Future	11.00	Put			6,511.03000	6.51103	6,312,770	12.88		0.00	0	
R2037 On 03/08/2023 Bond Future	12.12	Call			980.52000	0.98052	998,950	14.55		0.00	0	
R2037 On 02/11/2023 Bond Future	12.52	Put			1,989.31000	1.98931	1,875,350	15.49		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Call			8,469.66000	8.46966	8,626,130	17.70		0.00	0	
R2037 On 02/11/2023 Bond Future	13.89	Put			488.33000	0.48833	443,470	17.70		0.00	0	7
R2037 On 02/11/2023 Bond Future	11.56	Call			1,014.95000	1.01495	1,044,810	13.98		0.00	0	
R2037 On 02/11/2023 Bond Future	11.56	Put			4,792.68000	4.79268	4,621,210	13.98		0.00	0	
R2037 On 02/11/2023 Bond Future	11.57	Put			4,752.68000	4.75268	4,581,690	13.99		0.00	0	
R2037 On 02/11/2023 Bond Future	12.02	Call			1,969.32000	1.96932	2,024,940	14.67		0.00	0	7

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2037	On	02/11/2023	Bond Future	12.02	Put		3,198.33000	3.19833	3,052,620	14.67	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Call		998.26000	0.99826	1,027,640	13.96	0.00	0	
R2037	On	02/11/2023	Bond Future	11.55	Put		4,832.76000	4.83276	4,660,810	13.96	0.00	0	
R2037	On	02/11/2023	Bond Future	12.52	Call		3,397.00000	3.39700	3,484,370	15.49	0.00	0	7
R2037	On	02/11/2023	Bond Future	11.57	Call		1,031.66000	1.03166	1,062,000	13.99	0.00	0	
R2037	On	01/02/2024	Bond Future	12.09	Call		2,664.34000	2.66434	2,734,410	14.68	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.09	Put		4,067.74000	4.06774	3,932,060	14.68	0.00	0	
R2037	On	01/02/2024	Bond Future	12.31	Put		3,483.98000	3.48398	3,359,260	14.99	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Call		3,270.28000	3.27028	3,351,820	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.32	Put		3,459.54000	3.45954	3,335,330	15.00	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Call		3,297.93000	3.29793	3,379,960	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.33	Put		3,435.04000	3.43504	3,311,320	15.02	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Call		5,131.32000	5.13132	5,241,830	15.90	0.00	0	
R2037	On	01/02/2024	Bond Future	12.93	Put		2,233.90000	2.23390	2,138,660	15.90	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	13.93	Call		8,647.77000	8.64777	8,795,840	17.39	0.00	0	
R2037	On	01/02/2024	Bond Future	13.93	Put		1,080.71000	1.08071	1,023,030	17.39	0.00	0	2,50
R2037	On	01/02/2024	Bond Future	12.31	Call		3,242.52000	3.24252	3,323,550	14.99	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Call		1,722.87000	1.72287	1,770,610	13.66	0.00	0	
R2037	On	02/05/2024	Bond Future	11.43	Put		7,331.54000	7.33154	7,168,680	13.66	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Call		1,739.79000	1.73979	1,787,910	13.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.44	Put		7,291.71000	7.29171	7,129,230	13.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Call		1,756.57000	1.75657	1,805,070	13.67	0.00	0	
R2037	On	02/05/2024	Bond Future	11.45	Put		7,251.79000	7.25179	7,089,690	13.67	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Put		5,705.20000	5.70520	5,568,360	14.03	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Call		3,183.37000	3.18337	3,261,260	14.01	0.00	0	
R2037	On	01/08/2024	Bond Future	12.09	Put		5,765.09000	5.76509	5,627,450	14.01	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Call		3,206.13000	3.20613	3,284,420	14.02	0.00	0	
R2037	On	01/08/2024	Bond Future	12.10	Put		5,735.08000	5.73508	5,597,840	14.02	0.00	0	
R2037	On	01/08/2024	Bond Future	12.11	Call		3,228.97000	3.22897	3,307,660	14.03	0.00	0	
Total R2037 Option											0.00	0	13,25
Total For R2037											189,690,410.58	2,426	160,75
R2040	On	03/08/2023	Bond Future			12.38070	76.65602	12.39725	76.56267	15.20	766,560,200.00	10,000	111,57
R2040	On	02/11/2023	Bond Future			12.49192	78.34481	12.50905	78.24966	15.52	908,956,485.62	11,602	25,72
R2040	On	01/02/2024	Bond Future			12.60164	75.61629	12.61943	75.51901	15.86	0.00	0	1
R2040	On	02/05/2024	Bond Future			12.71822	77.32977	12.73671	77.23024	15.32	0.00	0	
R2040	On	01/08/2024	Bond Future			12.84153	74.58210	12.86080	74.48014	15.21	0.00	0	
Total R2040 Future											1,675,516,685.62	21,602	137,32
R2040	On	03/08/2023	Bond Future	12.21	Call		637.66000	0.63766	591,980	15.13	0.00	0	
R2040	On	03/08/2023	Bond Future	12.21	Put		1,704.50000	1.70450	1,565,470	15.13	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
R2040 On 03/08/2023 Bond Future	12.22	Call			658.81000	0.65881	613,170	15.15		0.00	0	
R2040 On 03/08/2023 Bond Future	12.22	Put			1,668.09000	1.66809	1,529,100	15.15		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Call			680.33000	0.68033	634,790	15.16		0.00	0	
R2040 On 03/08/2023 Bond Future	12.23	Put			1,632.11000	1.63211	1,493,220	15.16		0.00	0	
R2040 On 02/11/2023 Bond Future	11.58	Put			6,170.29000	6.17029	6,070,600	14.53		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Call			739.16000	0.73916	734,670	14.54		0.00	0	
R2040 On 02/11/2023 Bond Future	11.59	Put			6,121.79000	6.12179	6,022,150	14.54		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Call			752.62000	0.75262	748,190	14.55		0.00	0	
R2040 On 02/11/2023 Bond Future	12.60	Call			3,026.28000	3.02628	3,041,020	16.14		0.00	0	12
R2040 On 02/11/2023 Bond Future	12.60	Put			2,524.17000	2.52417	2,443,760	16.14		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Call			6,796.33000	6.79633	6,843,440	17.94		0.00	0	
R2040 On 02/11/2023 Bond Future	11.60	Put			6,073.52000	6.07352	5,973,940	14.55		0.00	0	
R2040 On 02/11/2023 Bond Future	13.64	Put			908.98000	0.90898	860,940	17.94		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.58	Call			725.85000	0.72585	721,310	14.53		0.00	0	
R2040 On 02/11/2023 Bond Future	11.80	Call			1,059.63000	1.05963	1,057,000	14.81		0.00	0	12
R2040 On 02/11/2023 Bond Future	11.80	Put			5,160.94000	5.16094	5,063,160	14.81		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Put			4,396.61000	4.39661	4,317,460	15.62		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Call			2,815.45000	2.81545	2,833,790	15.63		0.00	0	
R2040 On 01/02/2024 Bond Future	12.34	Put			4,366.46000	4.36646	4,287,520	15.63		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Call			2,841.63000	2.84163	2,860,180	15.64		0.00	0	
R2040 On 01/02/2024 Bond Future	12.35	Put			4,336.27000	4.33627	4,257,540	15.64		0.00	0	
R2040 On 01/02/2024 Bond Future	12.33	Call			2,789.17000	2.78917	2,807,300	15.62		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Call			1,677.66000	1.67766	1,688,830	14.44		0.00	0	
R2040 On 02/05/2024 Bond Future	11.60	Put			8,202.49000	8.20249	8,114,130	14.44		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Call			1,694.58000	1.69458	1,705,880	14.45		0.00	0	
R2040 On 02/05/2024 Bond Future	11.61	Put			8,158.22000	8.15822	8,069,990	14.45		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Call			1,711.59000	1.71159	1,723,030	14.46		0.00	0	
R2040 On 02/05/2024 Bond Future	11.62	Put			8,114.12000	8.11412	8,026,030	14.46		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Put			6,145.18000	6.14518	6,070,050	14.79		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Call			3,263.21000	3.26321	3,289,690	14.77		0.00	0	
R2040 On 01/08/2024 Bond Future	12.32	Put			6,209.95000	6.20995	6,134,470	14.77		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Call			3,286.73000	3.28673	3,313,380	14.78		0.00	0	
R2040 On 01/08/2024 Bond Future	12.33	Put			6,177.34000	6.17734	6,102,030	14.78		0.00	0	
R2040 On 01/08/2024 Bond Future	12.34	Call			3,310.63000	3.31063	3,337,460	14.79		0.00	0	
Total R2040 Option										0.00	0	38
Total For R2040										1,675,516,685.62	21,602	137,70
R2044 On 03/08/2023 Bond Future			12.43479	73.05736	12.44625	72.99250		16.11		3,288,457,888.32	45,012	44,38
R2044 On 02/11/2023 Bond Future			12.54201	74.66691	12.55385	74.60087		16.47		3,360,010,950.00	45,000	49,88
R2044 On 01/02/2024 Bond Future			12.64767	71.98004	12.65995	71.91258		16.87		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044 On 02/05/2024 Bond Future			12.75948	73.61111	12.77224	73.54205		16.33		0.00	0	
R2044 On 01/08/2024 Bond Future			12.87746	70.90399	12.89075	70.83323		16.26		0.00	0	
Total R2044 Future										6,648,468,838.32	90,012	94,25
R2044 On 03/08/2023 Bond Future	11.75	Call			69.92000	0.06992	50,480	15.17		0.00	0	4,5
R2044 On 03/08/2023 Bond Future	11.75	Put			4,194.52000	4.19452	4,110,220	15.17		0.00	0	3,0
R2044 On 03/08/2023 Bond Future	12.16	Put			2,114.67000	2.11467	1,996,630	15.93		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Call			481.99000	0.48199	428,270	15.95		0.00	0	
R2044 On 03/08/2023 Bond Future	12.17	Put			2,073.05000	2.07305	1,954,470	15.95		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Call			1,288.37000	1.28837	1,236,900	16.62		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Call			245.37000	0.24537	204,080	15.62		0.00	0	
R2044 On 03/08/2023 Bond Future	12.00	Put			2,844.86000	2.84486	2,738,710	15.62		0.00	0	4,7
R2044 On 03/08/2023 Bond Future	12.15	Call			448.22000	0.44822	395,610	15.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.50	Put			985.46000	0.98546	869,130	16.62		0.00	0	9,1
R2044 On 03/08/2023 Bond Future	12.15	Put			2,156.74000	2.15674	2,039,270	15.91		0.00	0	
R2044 On 03/08/2023 Bond Future	12.16	Call			464.92000	0.46492	411,740	15.93		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Put			6,593.97000	6.59397	6,517,610	15.06		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Call			625.67000	0.62567	615,300	15.08		0.00	0	
R2044 On 02/11/2023 Bond Future	11.56	Put			6,542.47000	6.54247	6,466,060	15.08		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Call			637.80000	0.63780	627,400	15.09		0.00	0	
R2044 On 02/11/2023 Bond Future	11.57	Put			6,491.10000	6.49110	6,414,660	15.09		0.00	0	
R2044 On 02/11/2023 Bond Future	11.55	Call			613.58000	0.61358	603,260	15.06		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Call			2,584.11000	2.58411	2,587,150	16.51		0.00	0	
R2044 On 01/02/2024 Bond Future	12.27	Put			4,779.66000	4.77966	4,715,240	16.51		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Call			2,609.45000	2.60945	2,612,620	16.53		0.00	0	
R2044 On 01/02/2024 Bond Future	12.28	Put			4,747.29000	4.74729	4,683,000	16.53		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Call			2,634.70000	2.63470	2,637,990	16.54		0.00	0	
R2044 On 01/02/2024 Bond Future	12.29	Put			4,714.91000	4.71491	4,650,740	16.54		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Put			8,153.45000	8.15345	8,086,890	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Call			1,716.92000	1.71692	1,719,260	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.65	Put			8,247.73000	8.24773	8,181,010	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Call			1,732.10000	1.73210	1,734,520	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.66	Put			8,200.39000	8.20039	8,133,750	15.32		0.00	0	
R2044 On 02/05/2024 Bond Future	11.67	Call			1,747.60000	1.74760	1,750,100	15.32		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Call			3,221.56000	3.22156	3,233,890	15.78		0.00	0	
R2044 On 01/08/2024 Bond Future	12.30	Put			6,485.38000	6.48538	6,426,950	15.78		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Call			3,174.77000	3.17477	3,186,880	15.76		0.00	0	
R2044 On 01/08/2024 Bond Future	12.28	Put			6,553.47000	6.55347	6,494,820	15.76		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Call			3,198.12000	3.19812	3,210,340	15.77		0.00	0	
R2044 On 01/08/2024 Bond Future	12.29	Put			6,519.35000	6.51935	6,460,810	15.77		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total R2044 Option												0.00	0	21,48
Total For R2044												6,648,468,838.32	90,012	115,74
R2048	On	03/08/2023	Bond Future			12.37832	76.03586	12.39973	75.91256		15.93	2,281,075,800.00	30,000	69,38
R2048	On	02/11/2023	Bond Future			12.48629	73.26402	12.50847	73.13824		17.27	2,197,920,600.00	30,000	203,98
R2048	On	01/02/2024	Bond Future			12.59314	74.92699	12.61616	74.79847		16.68	0.00	0	
R2048	On	02/05/2024	Bond Future			12.69645	72.17471	12.72035	72.04319		17.12	0.00	0	13,00
R2048	On	01/08/2024	Bond Future			12.80196	73.81614	12.82680	73.68149		16.07	0.00	0	
Total R2048 Future												4,478,996,400.00	60,000	286,37
R2048	On	03/08/2023	Bond Future	12.10	Put			2,215.14000	2.21514	2,053,340	15.64	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Call			471.17000	0.47117	432,530	15.66	0.00	0	
R2048	On	03/08/2023	Bond Future	12.11	Put			2,172.08000	2.17208	2,010,140	15.66	0.00	0	
R2048	On	03/08/2023	Bond Future	12.30	Call			875.05000	0.87505	840,910	16.03	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	12.30	Put			1,452.61000	1.45261	1,295,170	16.03	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Call			4,461.90000	4.46190	4,545,630	17.84	0.00	0	
R2048	On	03/08/2023	Bond Future	11.80	Call			122.01000	0.12201	98,650	15.10	0.00	0	1,10
R2048	On	03/08/2023	Bond Future	11.80	Put			3,723.00000	3.72300	3,576,340	15.10	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Call			437.77000	0.43777	399,440	15.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.09	Put			2,258.71000	2.25871	2,097,080	15.62	0.00	0	
R2048	On	03/08/2023	Bond Future	12.10	Call			454.26000	0.45426	415,760	15.64	0.00	0	
R2048	On	03/08/2023	Bond Future	13.20	Put			109.46000	0.10946	69,890	17.84	0.00	0	1,10
R2048	On	02/11/2023	Bond Future	11.49	Call			617.15000	0.61715	617,410	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.49	Put			6,824.07000	6.82407	6,698,550	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Put			961.66000	0.96166	905,970	19.40	0.00	0	2,
R2048	On	02/11/2023	Bond Future	11.47	Call			595.95000	0.59595	595,970	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.47	Put			6,934.16000	6.93416	6,808,400	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Call			606.43000	0.60643	606,560	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.48	Put			6,878.95000	6.87895	6,753,300	15.73	0.00	0	
R2048	On	02/11/2023	Bond Future	11.80	Call			1,072.16000	1.07216	1,077,600	16.13	0.00	0	2,
R2048	On	02/11/2023	Bond Future	11.80	Put			5,292.50000	5.29250	5,172,160	16.13	0.00	0	
R2048	On	02/11/2023	Bond Future	12.50	Call			2,754.77000	2.75477	2,782,350	17.27	0.00	0	2,
R2048	On	02/11/2023	Bond Future	12.50	Put			2,802.76000	2.80276	2,704,560	17.27	0.00	0	
R2048	On	02/11/2023	Bond Future	13.60	Call			6,696.40000	6.69640	6,766,490	19.40	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Call			2,487.18000	2.48718	2,514,080	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.16	Put			5,113.22000	5.11322	5,011,600	16.17	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Call			2,438.05000	2.43805	2,464,400	16.15	0.00	0	
R2048	On	01/02/2024	Bond Future	12.14	Put			5,183.15000	5.18315	5,080,980	16.15	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Call			2,462.56000	2.46256	2,489,180	16.16	0.00	0	
R2048	On	01/02/2024	Bond Future	12.15	Put			5,148.09000	5.14809	5,046,190	16.16	0.00	0	
R2048	On	02/05/2024	Bond Future	11.47	Put			9,094.58000	9.09458	8,980,960	16.06	0.00	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	11.48	Call			1,597.74000	1.59774	1,615,830	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.48	Put			9,043.72000	9.04372	8,930,290	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Call			1,568.65000	1.56865	1,586,360	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.46	Put			9,145.85000	9.14585	9,032,040	16.06		0.00	0	
R2048 On 02/05/2024 Bond Future	11.47	Call			1,583.04000	1.58304	1,600,940	16.06		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Call			3,481.71000	3.48171	3,522,480	15.61		0.00	0	
R2048 On 01/08/2024 Bond Future	12.31	Put			6,380.80000	6.38080	6,286,920	15.61		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Call			3,506.47000	3.50647	3,547,480	15.62		0.00	0	
R2048 On 01/08/2024 Bond Future	12.32	Put			6,347.46000	6.34746	6,253,820	15.62		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Call			3,457.32000	3.45732	3,497,860	15.60		0.00	0	
R2048 On 01/08/2024 Bond Future	12.30	Put			6,414.59000	6.41459	6,320,480	15.60		0.00	0	
Total R2048 Option										0.00	0	3,96
Total For R2048										4,478,996,400.00	60,000	290,33
R2053 On 03/08/2023 Bond Future			12.40909	97.95236	12.43054	97.79411		16.04		0.00	0	
R2053 On 02/11/2023 Bond Future			12.51815	94.24430	12.54040	94.08286		17.40		0.00	0	1,34
R2053 On 01/02/2024 Bond Future			12.62207	96.38372	12.64517	96.21872		16.81		0.00	0	
R2053 On 02/05/2024 Bond Future			12.73133	92.70207	12.75536	92.53322		17.27		0.00	0	
R2053 On 01/08/2024 Bond Future			12.84330	94.80958	12.86831	94.63673		16.20		0.00	0	
Total R2053 Future										0.00	0	1,34
R2053 On 03/08/2023 Bond Future	12.70	Call			2,698.21000	2.69821	2,708,510	16.95		0.00	0	
R2053 On 03/08/2023 Bond Future	12.70	Put			751.62000	0.75162	603,670	16.95		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Call			2,748.72000	2.74872	2,761,000	16.97		0.00	0	
R2053 On 03/08/2023 Bond Future	12.71	Put			731.34000	0.73134	585,370	16.97		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Call			2,799.51000	2.79951	2,813,790	16.99		0.00	0	
R2053 On 03/08/2023 Bond Future	12.72	Put			711.44000	0.71144	567,470	16.99		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Call			4,765.51000	4.76551	4,814,760	18.02		0.00	0	
R2053 On 02/11/2023 Bond Future	12.82	Put			2,780.33000	2.78033	2,668,140	18.02		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Call			4,808.93000	4.80893	4,858,690	18.04		0.00	0	
R2053 On 02/11/2023 Bond Future	12.83	Put			2,754.21000	2.75421	2,642,530	18.04		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Call			4,722.43000	4.72243	4,771,170	18.00		0.00	0	
R2053 On 02/11/2023 Bond Future	12.81	Put			2,806.88000	2.80688	2,694,180	18.00		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Put			4,041.85000	4.04185	3,937,840	17.50		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Call			6,004.99000	6.00499	6,066,340	17.52		0.00	0	
R2053 On 01/02/2024 Bond Future	12.93	Put			4,014.58000	4.01458	3,910,930	17.52		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Call			6,046.60000	6.04660	6,108,320	17.53		0.00	0	
R2053 On 01/02/2024 Bond Future	12.94	Put			3,987.76000	3.98776	3,884,480	17.53		0.00	0	
R2053 On 01/02/2024 Bond Future	12.92	Call			5,963.74000	5.96374	6,024,730	17.50		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Call			6,850.79000	6.85079	6,919,280	18.02		0.00	0	
R2053 On 02/05/2024 Bond Future	13.02	Put			5,028.91000	5.02891	4,928,550	18.02		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2053 On 02/05/2024 Bond Future	13.03	Call			6,890.61000	6.89061	6,959,400	18.04		0.00	0	
R2053 On 02/05/2024 Bond Future	13.03	Put			5,001.21000	5.00121	4,901,150	18.04		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Call			6,930.81000	6.93081	6,999,910	18.05		0.00	0	
R2053 On 02/05/2024 Bond Future	13.04	Put			4,973.99000	4.97399	4,874,240	18.05		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Put			5,487.08000	5.48708	5,390,220	16.70		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Call			7,315.05000	7.31505	7,390,480	16.68		0.00	0	
R2053 On 01/08/2024 Bond Future	13.13	Put			5,542.46000	5.54246	5,445,040	16.68		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Call			7,353.55000	7.35355	7,429,270	16.69		0.00	0	
R2053 On 01/08/2024 Bond Future	13.14	Put			5,514.50000	5.51450	5,417,370	16.69		0.00	0	
R2053 On 01/08/2024 Bond Future	13.15	Call			7,392.49000	7.39249	7,468,480	16.70		0.00	0	
Total R2053 Option										0.00	0	
Total For R2053										0.00	0	1,34
R209 On 03/08/2023 Bond Future			11.81631	66.12581	11.85272	65.95331		14.34		1,719,271.06	26	10,06
R209 On 02/11/2023 Bond Future			11.91180	64.42881	11.94949	64.25271		15.36		167,257,190.76	2,596	19,94
R209 On 01/02/2024 Bond Future			12.00184	65.89133	12.04088	65.71130		14.84		0.00	0	
R209 On 02/05/2024 Bond Future			12.09699	64.23109	12.13749	64.04690		15.08		0.00	0	
R209 On 01/08/2024 Bond Future			12.19501	65.69187	12.23704	65.50338		14.22		0.00	0	
Total R209 Future										168,976,461.82	2,622	30,01
R209 On 03/08/2023 Bond Future	10.00	Call			0.00000	0.00000	0,000	13.10		0.00	0	1,80
R209 On 03/08/2023 Bond Future	10.00	Put			9,669.38000	9.66938	9,496,880	13.10		0.00	0	
R209 On 03/08/2023 Bond Future	10.70	Call			1.65000	0.00165	0,940	12.90		0.00	0	1,80
R209 On 03/08/2023 Bond Future	11.25	Call			81.74000	0.08174	71,080	13.51		0.00	0	7,00
R209 On 03/08/2023 Bond Future	11.94	Put			710.84000	0.71084	572,810	14.68		0.00	0	
R209 On 03/08/2023 Bond Future	10.75	Put			5,529.01000	5.52901	5,355,520	12.89		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Call			1,149.45000	1.14945	1,185,630	14.70		0.00	0	
R209 On 03/08/2023 Bond Future	11.95	Put			691.76000	0.69176	555,440	14.70		0.00	0	
R209 On 03/08/2023 Bond Future	12.00	Call			1,293.31000	1.29331	1,338,280	14.79		0.00	0	
R209 On 03/08/2023 Bond Future	12.00	Put			602.16000	0.60216	474,630	14.79		0.00	0	1,70
R209 On 03/08/2023 Bond Future	10.70	Put			5,794.28000	5.79428	5,621,070	12.90		0.00	0	
R209 On 03/08/2023 Bond Future	10.75	Call			2.45000	0.00245	1,460	12.89		0.00	0	7,00
R209 On 03/08/2023 Bond Future	11.25	Put			3,023.22000	3.02322	2,840,060	13.51		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Call			1,094.29000	1.09429	1,127,060	14.66		0.00	0	
R209 On 03/08/2023 Bond Future	11.93	Put			730.32000	0.73032	590,590	14.66		0.00	0	
R209 On 03/08/2023 Bond Future	11.94	Call			1,121.70000	1.12170	1,156,170	14.68		0.00	0	
R209 On 02/11/2023 Bond Future	11.33	Call			958.81000	0.95881	987,850	14.70		0.00	0	
R209 On 02/11/2023 Bond Future	11.33	Put			3,941.51000	3.94151	3,794,450	14.70		0.00	0	
R209 On 02/11/2023 Bond Future	11.34	Call			974.37000	0.97437	1,003,870	14.72		0.00	0	
R209 On 02/11/2023 Bond Future	11.34	Put			3,907.40000	3.90740	3,760,800	14.72		0.00	0	
R209 On 02/11/2023 Bond Future	11.35	Call			990.21000	0.99021	1,020,160	14.73		0.00	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	11.35	Put		3,873.62000	3.87362	3,727,470	14.73	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Put		2,700.49000	2.70049	2,598,080	15.04	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Call		3,103.16000	3.10316	3,179,910	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.12	Put		2,740.48000	2.74048	2,637,200	15.01	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Call		3,128.83000	3.12883	3,206,020	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.13	Put		2,720.51000	2.72051	2,617,670	15.03	0.00	0	
R209	On	01/02/2024	Bond Future	12.14	Call		3,154.39000	3.15439	3,232,010	15.04	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Call		1,596.39000	1.59639	1,640,860	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.19	Put		6,105.84000	6.10584	5,966,120	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Call		1,565.98000	1.56598	1,609,750	14.28	0.00	0	
R209	On	02/05/2024	Bond Future	11.17	Put		6,175.29000	6.17529	6,034,870	14.28	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Call		1,581.25000	1.58125	1,625,360	14.29	0.00	0	
R209	On	02/05/2024	Bond Future	11.18	Put		6,140.60000	6.14060	6,000,520	14.29	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Put		4,921.83000	4.92183	4,803,060	14.02	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Call		2,897.67000	2.89767	2,967,740	14.03	0.00	0	
R209	On	01/08/2024	Bond Future	11.80	Put		4,895.91000	4.89591	4,777,490	14.03	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Call		2,856.13000	2.85613	2,925,490	14.01	0.00	0	
R209	On	01/08/2024	Bond Future	11.78	Put		4,947.87000	4.94787	4,828,740	14.01	0.00	0	
R209	On	01/08/2024	Bond Future	11.79	Call		2,876.86000	2.87686	2,946,580	14.02	0.00	0	
Total R209 Option											0.00	0	19,36
Total For R209											168,976,461.82	2,622	49,36
R210	On	03/08/2023	Bond Future			225.24014	225.24014	225.33704	225.33704		0.00	0	36
R210	On	02/11/2023	Bond Future			227.08588	227.08588	227.18569	227.18569		0.00	0	7
R210	On	01/02/2024	Bond Future			232.29363	232.29363	232.39588	232.39588		0.00	0	
R210	On	02/05/2024	Bond Future			234.35865	234.35865	234.46159	234.46159		0.00	0	
R210	On	01/08/2024	Bond Future			239.74377	239.74377	239.84862	239.84862		0.00	0	
Total R210 Future											0.00	0	43
Total For R210											0.00	0	43
R213	On	03/08/2023	Bond Future			10.85950	83.48561	10.89589	83.32517	9.94	2,003,654.64	24	17,78
R213	On	02/11/2023	Bond Future			10.94922	81.76726	10.98726	81.60353	10.82	272,939,113.88	3,338	12,27
R213	On	01/02/2024	Bond Future			11.03579	83.62317	11.07566	83.45583	10.41	0.00	0	
R213	On	02/05/2024	Bond Future			11.11968	81.95843	11.16152	81.78716	10.10	0.00	0	
R213	On	01/08/2024	Bond Future			11.20612	83.82306	11.25009	83.64777	9.22	0.00	0	
Total R213 Future											274,942,768.52	3,362	30,05
R213	On	03/08/2023	Bond Future	11.61	Call		3,178.85000	3.17885	3,297,330	12.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.61	Put		110.84000	0.11084	68,880	12.43	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Call		3,217.42000	3.21742	3,336,850	12.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.62	Put		107.51000	0.10751	66,500	12.46	0.00	0	
R213	On	03/08/2023	Bond Future	11.63	Call		3,256.08000	3.25608	3,376,430	12.48	0.00	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		104.31000	0.10431	64,220	12.48	0.00	0	
R213	On	02/11/2023	Bond Future	10.94	Call		1,835.98000	1.83598	1,891,790	10.77	0.00	0	7:
R213	On	02/11/2023	Bond Future	10.94	Put		2,039.45000	2.03945	1,931,530	10.77	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Call		2,229.57000	2.22957	2,295,090	10.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.11	Put		1,704.13000	1.70413	1,605,920	10.93	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Call		2,254.04000	2.25404	2,320,130	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	11.13	Put		1,667.98000	1.66798	1,570,920	10.95	0.00	0	
R213	On	02/11/2023	Bond Future	11.44	Call		3,101.49000	3.10149	3,185,650	11.27	0.00	0	7:
R213	On	02/11/2023	Bond Future	11.44	Put		1,184.73000	1.18473	1,105,160	11.27	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Call		7,219.97000	7.21997	7,355,740	12.72	0.00	0	
R213	On	02/11/2023	Bond Future	11.12	Put		1,685.98000	1.68598	1,588,340	10.94	0.00	0	
R213	On	02/11/2023	Bond Future	12.70	Put		265.48000	0.26548	237,520	12.72	0.00	0	7:
R213	On	02/11/2023	Bond Future	11.13	Call		2,278.63000	2.27863	2,345,300	10.95	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Call		4,173.39000	4.17339	4,266,490	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.70	Put		1,609.12000	1.60912	1,534,880	11.07	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Call		4,201.13000	4.20113	4,294,610	11.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.71	Put		1,596.63000	1.59663	1,522,770	11.08	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Call		4,228.93000	4.22893	4,322,790	11.09	0.00	0	
R213	On	01/02/2024	Bond Future	11.72	Put		1,584.23000	1.58423	1,510,750	11.09	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Put		5,080.05000	5.08005	4,951,430	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Call		1,430.14000	1.43014	1,473,130	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.30	Put		5,050.52000	5.05052	4,922,240	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Call		1,402.86000	1.40286	1,445,180	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.28	Put		5,109.68000	5.10968	4,980,730	9.66	0.00	0	
R213	On	02/05/2024	Bond Future	10.29	Call		1,416.46000	1.41646	1,459,110	9.66	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Call		2,405.80000	2.40580	2,472,110	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.88	Put		3,896.16000	3.89616	3,787,180	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Call		2,368.48000	2.36848	2,434,080	8.95	0.00	0	
R213	On	01/08/2024	Bond Future	10.86	Put		3,940.35000	3.94035	3,830,660	8.95	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Call		2,387.27000	2.38727	2,453,230	8.96	0.00	0	
R213	On	01/08/2024	Bond Future	10.87	Put		3,918.37000	3.91837	3,809,040	8.96	0.00	0	
Total R213 Option											0.00	0	2,15
Total For R213											274,942,768.52	3,362	32,25
R214	On	03/08/2023	Bond Future			12.22698	61.82083	12.24326	61.74322	15.74	989,133.28	16	13,46
R214	On	02/11/2023	Bond Future			12.32875	59.87934	12.34557	59.80019	17.00	0.00	0	11,33
R214	On	01/02/2024	Bond Future			12.42899	61.23849	12.44640	61.15762	16.44	0.00	0	
R214	On	02/05/2024	Bond Future			12.52579	59.32047	12.54383	59.23767	16.80	0.00	0	
R214	On	01/08/2024	Bond Future			12.62438	60.66969	12.64308	60.58494	15.79	0.00	0	
Total R214 Future											989,133.28	16	24,80

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	03/08/2023	Bond Future	12.14	Call		700.78000	0.70078	662,960	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.14	Put		1,195.79000	1.19579	1,080,360	16.02	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Call		721.81000	0.72181	684,300	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.15	Put		1,168.59000	1.16859	1,053,470	16.04	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Call		743.26000	0.74326	706,080	16.06	0.00	0	
R214	On	03/08/2023	Bond Future	12.16	Put		1,141.88000	1.14188	1,027,090	16.06	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Call		625.52000	0.62552	621,990	15.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.46	Put		5,031.26000	5.03126	4,948,580	15.75	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Call		637.09000	0.63709	633,620	15.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.47	Put		4,990.24000	4.99024	4,907,620	15.76	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Call		614.10000	0.61410	610,520	15.73	0.00	0	
R214	On	02/11/2023	Bond Future	11.45	Put		5,072.49000	5.07249	4,989,760	15.73	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Put		3,767.08000	3.76708	3,700,660	16.27	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Call		2,339.86000	2.33986	2,354,480	16.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.15	Put		3,740.92000	3.74092	3,674,670	16.29	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Call		2,361.98000	2.36198	2,376,780	16.30	0.00	0	
R214	On	01/02/2024	Bond Future	12.16	Put		3,714.91000	3.71491	3,648,840	16.30	0.00	0	
R214	On	01/02/2024	Bond Future	12.14	Call		2,317.84000	2.31784	2,332,290	16.27	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Call		1,448.18000	1.44818	1,457,860	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.46	Put		6,766.91000	6.76691	6,693,790	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Call		1,461.25000	1.46125	1,471,050	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.47	Put		6,727.54000	6.72754	6,654,540	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Call		1,474.21000	1.47421	1,484,130	15.75	0.00	0	
R214	On	02/05/2024	Bond Future	11.48	Put		6,688.12000	6.68812	6,615,240	15.75	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Put		5,065.36000	5.06536	5,003,480	15.44	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Call		2,867.28000	2.86728	2,889,860	15.42	0.00	0	
R214	On	01/08/2024	Bond Future	12.16	Put		5,120.16000	5.12016	5,057,990	15.42	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Call		2,887.69000	2.88769	2,910,420	15.43	0.00	0	
R214	On	01/08/2024	Bond Future	12.17	Put		5,092.57000	5.09257	5,030,550	15.43	0.00	0	
R214	On	01/08/2024	Bond Future	12.18	Call		2,908.42000	2.90842	2,931,290	15.44	0.00	0	
Total R214 Option											0.00	0	
Total For R214											989,133.28	16	24,80
Total for Bond											16,134,854,361.26	207,294	1,715,92
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			868.51000	868.51000	866.71100	866.71100				1,311,450,100.00	151	28
GOVI On 02/11/2023 GOVI			887.63700	887.63700	885.80600	885.80600				1,287,073,650.00	145	51
GOVI On 01/02/2024 GOVI			907.78000	907.78000	905.91100	905.91100				0.00	0	
GOVI On 02/05/2024 GOVI			928.36900	928.36900	926.45400	926.45400				0.00	0	
GOVI On 01/08/2024 GOVI			949.51300	949.51300	947.54900	947.54900				0.00	0	
Total GOVI Future										2,598,523,750.00	296	82
GOVI On 03/08/2023 GOVI	837.21	Call			295,010.00000	29.50100	313,000,000			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			294,910.00000	29.49100	312,900,000			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	Opt Interr
GOVI	On	03/08/2023	GOVI	837.23	Call			294,810.00000	29.48100	312,800,000		0.00	0	
GOVI	On	03/08/2023	GOVI	837.23	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Call			0.00000	0.00000	18,270,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.81	Put			40.00000	0.00400	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Call			0.00000	0.00000	18,170,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.82	Put			140.00000	0.01400	0,000		0.00	0	
GOVI	On	02/11/2023	GOVI	885.80	Call			60.00000	0.00600	18,370,000		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			259,310.00000	25.93100	278,000,000		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			259,210.00000	25.92100	277,900,000		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			259,110.00000	25.91100	277,800,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Put			245,360.00000	24.53600	226,210,000		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			245,160.00000	24.51600	226,010,000		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			245,260.00000	24.52600	226,110,000		0.00	0	
GOVI	On	02/05/2024	GOVI	950.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Call			41,690.00000	4.16900	61,330,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.38	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Call			41,590.00000	4.15900	61,230,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.39	Put			0.00000	0.00000	0,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Call			41,790.00000	4.17900	61,430,000		0.00	0	
GOVI	On	01/08/2024	GOVI	943.37	Put			0.00000	0.00000	0,000		0.00	0	
Total GOVI Option												0.00	0	
Total For GOVI												2,598,523,750.00	296	82
Total for GOVI												2,598,523,750.00	296	82
AL37	On	03/08/2023	Index Future			884.46500	884.46500	882.60700	882.60700			0.00	0	
AL37	On	02/11/2023	Index Future			903.94300	903.94300	902.05200	902.05200			0.00	0	
AL37	On	01/02/2024	Index Future			924.45700	924.45700	922.52600	922.52600			0.00	0	
AL37	On	02/05/2024	Index Future			945.42300	945.42300	943.44500	943.44500			0.00	0	
AL37	On	01/08/2024	Index Future			966.95600	966.95600	964.92800	964.92800			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	03/08/2023	Index Future			1,010.36800	1,010.36800	1,007.97800	1,007.97800			0.00	0	
AL7T	On	02/11/2023	Index Future			1,032.61900	1,032.61900	1,030.18600	1,030.18600			0.00	0	
AL7T	On	01/02/2024	Index Future			1,056.05200	1,056.05200	1,053.56800	1,053.56800			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/05/2024	Index Future			1,080.00400	1,080.00400	1,077.45900	1,077.45900			0.00	0	
AL7T	On	01/08/2024	Index Future			1,104.60100	1,104.60100	1,101.99300	1,101.99300			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	03/08/2023	Index Future			881.04500	881.04500	879.23800	879.23800			8,810,450.00	1	10
ALBI	On	02/11/2023	Index Future			900.44700	900.44700	898.60900	898.60900			9,004,470.00	1	
ALBI	On	01/02/2024	Index Future			920.88100	920.88100	919.00500	919.00500			0.00	0	
ALBI	On	02/05/2024	Index Future			941.76700	941.76700	939.84400	939.84400			0.00	0	
ALBI	On	01/08/2024	Index Future			963.21600	963.21600	961.24500	961.24500			0.00	0	
Total ALBI Future												17,814,920.00	2	12
Total For ALBI												17,814,920.00	2	12
IGOV	On	03/08/2023	Index Future			325.84000	325.84000	326.41100	326.41100			0.00	0	49
IGOV	On	02/11/2023	Index Future			333.09600	333.09600	333.68300	333.68300			3,330,960.00	1	
IGOV	On	01/02/2024	Index Future			340.73400	340.73400	341.33600	341.33600			0.00	0	
IGOV	On	02/05/2024	Index Future			348.53900	348.53900	349.15300	349.15300			0.00	0	
IGOV	On	01/08/2024	Index Future			356.55200	356.55200	357.17800	357.17800			0.00	0	
Total IGOV Future												3,330,960.00	1	51
Total For IGOV												3,330,960.00	1	51
Total for Index												21,145,880.00	3	63
JIBAR F	On	19/07/2023	Jibar Future			8.50500	91.49500	8.51000	91.49000			0.00	0	
JIBAR F	On	16/08/2023	Jibar Future			8.62000	91.38000	8.60000	91.40000			0.00	0	
JIBAR F	On	20/09/2023	Jibar Future			8.63500	91.36500	8.60500	91.39500			0.00	0	
JIBAR F	On	18/10/2023	Jibar Future			8.65000	91.35000	8.62500	91.37500			0.00	0	
JIBAR F	On	15/11/2023	Jibar Future			8.64000	91.36000	8.63000	91.37000			0.00	0	
JIBAR F	On	20/12/2023	Jibar Future			8.64500	91.35500	8.64000	91.36000			0.00	0	
JIBAR F	On	20/03/2024	Jibar Future			8.59000	91.41000	8.60000	91.40000			0.00	0	
JIBAR F	On	19/06/2024	Jibar Future			8.41000	91.59000	8.46000	91.54000			0.00	0	
JIBAR F	On	18/09/2024	Jibar Future			8.30000	91.70000	8.34000	91.66000			0.00	0	
JIBAR F	On	18/12/2024	Jibar Future			8.18500	91.81500	8.24500	91.75500			0.00	0	
JIBAR F	On	19/03/2025	Jibar Future			8.17000	91.83000	8.18500	91.81500			0.00	0	
JIBAR F	On	18/06/2025	Jibar Future			8.17500	91.82500	8.21000	91.79000			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 :											18,754,523,991.26	207,593	1,717,36	
ABCPI3	On	07/12/2023	Spot Bond			5.55200	331.54873	5.55200	331.46021			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	100.98459				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF002 On 18/07/2024 Spot Bond					0.00000	100.30883				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			10.27500	98.96116	10.27500	98.93407				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF005 On 30/06/2031 Spot Bond			12.20500	86.18078	12.20500	86.15289				0.00	0	
Total ABF005 SPOT										0.00	0	
Total For ABF005										0.00	0	
ABF006 On 31/03/2026 Spot Bond					0.00000	100.54727				0.00	0	
Total ABF006 SPOT										0.00	0	
Total For ABF006										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	101.40879				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.90590				0.00	0	340,000,00
Total ABFN09 SPOT										0.00	0	340,000,00
Total For ABFN09										0.00	0	340,000,00
ABFN18 On 26/09/2023 Spot Bond					0.00000	100.80234				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.11922				0.00	1,600,000,000	800,000,00
Total ABFN22 SPOT										0.00	1,600,000,000	800,000,00
Total For ABFN22										0.00	1,600,000,000	800,000,00
ABFN23 On 25/05/2027 Spot Bond					0.00000	103.72713				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.80952				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN29 On 17/10/2029 Spot Bond					0.00000	103.42793				0.00	0	

Contract 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	101.47431				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.10099				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	102.21195				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2023 Spot Bond					0.00000	101.84522				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	102.15685				0.00	0	70,000,00
Total ABFN33 SPOT										0.00	0	70,000,00
Total For ABFN33										0.00	0	70,000,00
ABFN33 On 07/02/2024 Spot Bond					0.00000	102.11563				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	102.38137				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN36 On 07/02/2029 Spot Bond					0.00000	103.28668				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN37 On 16/09/2024 Spot Bond					0.00000	101.13914				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN40 On 16/09/2026 Spot Bond					0.00000	100.86727				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN41 On 16/09/2029 Spot Bond					0.00000	101.09688				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	100.01710				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.01845				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	100.62693				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	101.33740				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	101.37148				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABFN4: On 30/03/2024 Spot Bond					0.00000	100.70153				0.00	0	
Total ABFN49 SPOT										0.00	0	
Total For ABFN49										0.00	0	
ABFN5: On 30/03/2026 Spot Bond					0.00000	100.36773				0.00	0	
Total ABFN50 SPOT										0.00	0	
Total For ABFN50										0.00	0	
ABFN5: On 30/03/2028 Spot Bond					0.00000	101.19352				0.00	0	
Total ABFN51 SPOT										0.00	0	
Total For ABFN51										0.00	0	
ABFN5: On 30/03/2031 Spot Bond					0.00000	100.36731				0.00	0	
Total ABFN52 SPOT										0.00	0	
Total For ABFN52										0.00	0	
ABFN5: On 14/02/2025 Spot Bond					0.00000	101.84093				0.00	0	
Total ABFN53 SPOT										0.00	0	
Total For ABFN53										0.00	0	
ABFN5: On 14/02/2027 Spot Bond					0.00000	102.25568				0.00	0	100,000,00
Total ABFN54 SPOT										0.00	0	100,000,00
Total For ABFN54										0.00	0	100,000,00
ABFN5: On 14/02/2029 Spot Bond					0.00000	101.68181				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	101.76043				0.00	0	
Total ABFN56 SPOT										0.00	0	
Total For ABFN56										0.00	0	
ABFN5: On 14/11/2025 Spot Bond					0.00000	101.62892				0.00	0	
Total ABFN57 SPOT										0.00	0	
Total For ABFN57										0.00	0	
ABFN5: On 14/11/2027 Spot Bond					0.00000	101.67302				0.00	0	
Total ABFN58 SPOT										0.00	0	
Total For ABFN58										0.00	0	
ABFN5: On 28/11/2025 Spot Bond					0.00000	101.35909				0.00	0	
Total ABFN59 SPOT										0.00	0	
Total For ABFN59										0.00	0	
ABFN6: On 05/04/2026 Spot Bond					0.00000	100.36949				0.00	0	
Total ABFN60 SPOT										0.00	0	
Total For ABFN60										0.00	0	
ABFN6: On 24/02/2028 Spot Bond					0.00000	101.56714				0.00	0	
Total ABFN61 SPOT										0.00	0	
Total For ABFN61										0.00	0	
ABFN6: On 24/02/2030 Spot Bond					0.00000	101.81929				0.00	0	
Total ABFN62 SPOT										0.00	0	
Total For ABFN62										0.00	0	
ABFN6: On 28/06/2026 Spot Bond					0.00000	100.55087				0.00	0	
Total ABFN63 SPOT										0.00	0	
Total For ABFN63										0.00	0	
ABFN6: On 28/06/2028 Spot Bond					0.00000	100.56496				0.00	0	
Total ABFN64 SPOT										0.00	0	
Total For ABFN64										0.00	0	
ABFN6: On 28/06/2030 Spot Bond					0.00000	100.56947				0.00	0	
Total ABFN65 SPOT										0.00	0	
Total For ABFN65										0.00	0	
ABGN0 On 27/06/2025 Spot Bond					0.00000	100.76145				0.00	0	
Total ABGN01 SPOT										0.00	0	
Total For ABGN01										0.00	0	
ABGN0 On 27/06/2027 Spot Bond					0.00000	101.02143				0.00	0	70,000,00

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 ABGN02 SPOT										0.00	0	70,000,00
Total For ABGN02										0.00	0	70,000,00
ABGN0 On 27/06/2029 Spot Bond					0.00000	101.45283				0.00	0	
Total ABGN03 SPOT										0.00	0	
Total For ABGN03										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	103.03474				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABJ02 On 31/03/2024 Spot Bond					0.00000	101.68633				0.00	0	
Total ABJ02 SPOT										0.00	0	
Total For ABJ02										0.00	0	
ABJ03 On 14/09/2024 Spot Bond					0.00000	101.44808				0.00	0	
Total ABJ03 SPOT										0.00	0	
Total For ABJ03										0.00	0	
ABJ04 On 30/03/2025 Spot Bond					0.00000	100.57730				0.00	0	
Total ABJ04 SPOT										0.00	0	
Total For ABJ04										0.00	0	
ABJ05 On 30/03/2027 Spot Bond					0.00000	100.59827				0.00	0	
Total ABJ05 SPOT										0.00	0	
Total For ABJ05										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.86000	7.86000	7.86000	165.78312				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	91.62833	100.00000	91.41586				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABN61 On 31/01/2025 Spot Bond			4.66000	4.66000	4.66000	169.59283				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	216.97330				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	237.88551				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			9.19000	9.19000	9.19000	104.56262				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.59500	103.57154	9.59500	103.54517				0.00	0	300,000,00
Total ABS16 SPOT										0.00	0	300,000,00
Total For ABS16										0.00	0	300,000,00
ABS17 On 11/11/2027 Spot Bond			9.60000	105.57769	9.60000	105.55078				0.00	0	
Total ABS17 SPOT										0.00	0	
Total For ABS17										0.00	0	
ABS18 On 26/09/2023 Spot Bond			8.82500	103.22290	8.82500	103.19835				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS19 On 24/02/2028 Spot Bond			10.15500	10.15500	10.15500	102.10648				0.00	0	
Total ABS19 SPOT										0.00	0	
Total For ABS19										0.00	0	
ABS7 On 11/09/2026 Spot Bond			9.59500	100.99682	9.59500	100.97111				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	18.86900	100.00000	18.82746				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			5.20200	331.98512	5.20200	331.89954				0.00	0	4,000,00
Total ABSI2 SPOT										0.00	0	4,000,00
Total For ABSI2										0.00	0	4,000,00
ABX01 On 10/07/2024 Spot Bond			12.06500	12.06500	12.06500	99.24396				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.88165				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	100.86610				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.83998				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 Intert
Total For ACL217										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.12725				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	101.57667				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	101.90366				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	100.92927				0.00	2,000,000,000	1,000,000,000
Total AGL02 SPOT										0.00	2,000,000,000	1,000,000,000
Total For AGL02										0.00	2,000,000,000	1,000,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	102.79527				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGLG0 On 16/09/2027 Spot Bond					0.00000	101.54325				0.00	250,000,000	250,000,000
Total AGLG01 SPOT										0.00	250,000,000	250,000,000
Total For AGLG01										0.00	250,000,000	250,000,000
AGRIA On 28/10/2025 Spot Bond					0.00000	108.65507				0.00	0	27,628,800
Total AGRIA1 SPOT										0.00	0	27,628,800
Total For AGRIA1										0.00	0	27,628,800
AGT01 On 10/10/2023 Spot Bond					0.00000	100.96550				0.00	0	
Total AGT01 SPOT										0.00	0	
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	104.45656				0.00	2,002,199,400	1,001,099,700
Total AGT02 SPOT										0.00	2,002,199,400	1,001,099,700
Total For AGT02										0.00	2,002,199,400	1,001,099,700
AGT03 On 05/06/2025 Spot Bond					0.00000	104.33808				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AGT04 On 27/10/2025 Spot Bond					0.00000	103.90599				0.00	0	
Total AGT04 SPOT										0.00	0	
Total For AGT04										0.00	0	
AGT05 On 16/11/2027 Spot Bond					0.00000	102.61819				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AGT05 SPOT										0.00	0	
Total For AGT05										0.00	0	
AH2A1 On 18/07/2024 Spot Bond					0.00000	100.02596				0.00	0	
Total AH2A11 SPOT										0.00	0	
Total For AH2A11										0.00	0	
AH2A2 On 18/07/2026 Spot Bond					0.00000	100.02627				0.00	0	
Total AH2A21 SPOT										0.00	0	
Total For AH2A21										0.00	0	
AH2A3 On 18/07/2026 Spot Bond			9.49000	95.54487	9.49000	95.52080				0.00	0	
Total AH2A31 SPOT										0.00	0	
Total For AH2A31										0.00	0	
AH2B1 On 18/07/2026 Spot Bond					0.00000	100.02701				0.00	0	
Total AH2B11 SPOT										0.00	0	
Total For AH2B11										0.00	0	
AH2C1 On 18/07/2026 Spot Bond					0.00000	100.02947				0.00	0	
Total AH2C11 SPOT										0.00	0	
Total For AH2C11										0.00	0	
AHF2D On 18/07/2026 Spot Bond					0.00000	100.03251				0.00	0	
Total AHF2D1 SPOT										0.00	0	
Total For AHF2D1										0.00	0	
AHF2O On 18/04/2024 Spot Bond					0.00000	100.02458				0.00	0	
Total AHF2O3 SPOT										0.00	0	
Total For AHF2O3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.52879				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			10.38000	103.98471	10.38000	103.95542				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5A On 21/08/2023 Spot Bond					0.00000	101.49604				0.00	0	
Total AHF5A4 SPOT										0.00	0	
Total For AHF5A4										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	101.57605				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	101.63904				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	102.11508				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.83593				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.47356				0.00	0	
Total AHF6A3 SPOT										0.00	0	
Total For AHF6A3										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	101.57592				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	101.63888				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	102.07897				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHF7A On 21/08/2025 Spot Bond					0.00000	101.60628				0.00	0	94,858,33
Total AHF7A1 SPOT										0.00	0	94,858,33
Total For AHF7A1										0.00	0	94,858,33
AHF7A: On 21/08/2025 Spot Bond					0.00000	101.66234				0.00	0	
Total AHF7A2 SPOT										0.00	0	
Total For AHF7A2										0.00	0	
AHF7B On 21/08/2025 Spot Bond					0.00000	101.60739				0.00	0	
Total AHF7B1 SPOT										0.00	0	
Total For AHF7B1										0.00	0	
AHF7B: On 21/08/2025 Spot Bond					0.00000	101.58378				0.00	0	
Total AHF7B2 SPOT										0.00	0	
Total For AHF7B2										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.67033				0.00	0	
Total AHF7C1 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AHF7C1										0.00	0	
AHF7C On 21/08/2025 Spot Bond					0.00000	101.64044				0.00	0	
Total AHF7C2 SPOT										0.00	0	
Total For AHF7C2										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.52523				0.00	0	
Total AHF7D1 SPOT										0.00	0	
Total For AHF7D1										0.00	0	
AHF7D On 21/08/2025 Spot Bond					0.00000	102.12601				0.00	0	
Total AHF7D2 SPOT										0.00	0	
Total For AHF7D2										0.00	0	
AIR04 On 29/05/2024 Spot Bond			11.09500	99.80927	11.09500	99.77999				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.37500	90.61369	12.37500	90.58412				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRF02 On 16/11/2027 Spot Bond					0.00000	101.83600				0.00	0	
Total AIRF02 SPOT										0.00	0	
Total For AIRF02										0.00	0	
AIRF03 On 16/11/2029 Spot Bond					0.00000	102.07017				0.00	0	
Total AIRF03 SPOT										0.00	0	
Total For AIRF03										0.00	0	
AIRF04 On 05/12/2032 Spot Bond					0.00000	101.42193				0.00	0	
Total AIRF04 SPOT										0.00	0	
Total For AIRF04										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			7.20000	196.82112	7.20000	196.75986				0.00	0	
Total AIRL01 SPOT										0.00	0	
Total For AIRL01										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	99.86142				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.88655				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
APF16 On 07/08/2024 Spot Bond					0.00000	102.19339				0.00	0	

Contract 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	101.73188				0.00	0	
Total APF18 SPOT										0.00	0	
Total For APF18										0.00	0	
APF19 On 02/02/2026 Spot Bond					0.00000	101.44908				0.00	0	
Total APF19 SPOT										0.00	0	
Total For APF19										0.00	0	
ASC00 On 30/09/2028 Spot Bond					0.00000	100.56024				0.00	0	
Total ASC001 SPOT										0.00	0	
Total For ASC001										0.00	0	
ASC00 On 22/09/2023 Spot Bond					0.00000	100.70521				0.00	0	
Total ASC002 SPOT										0.00	0	
Total For ASC002										0.00	0	
ASC00 On 20/12/2027 Spot Bond					0.00000	100.92467				0.00	0	
Total ASC003 SPOT										0.00	0	
Total For ASC003										0.00	0	
ASC00 On 29/04/2024 Spot Bond					0.00000	101.54471				0.00	0	
Total ASC004 SPOT										0.00	0	
Total For ASC004										0.00	0	
ASC00 On 28/03/2024 Spot Bond					0.00000	100.54647				0.00	0	
Total ASC005 SPOT										0.00	0	
Total For ASC005										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.41710				0.00	0	
Total ASC013 SPOT										0.00	0	
Total For ASC013										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.41710				0.00	0	
Total ASC014 SPOT										0.00	0	
Total For ASC014										0.00	0	
ASC01 On 06/04/2028 Spot Bond					0.00000	100.41710				0.00	0	
Total ASC015 SPOT										0.00	0	
Total For ASC015										0.00	0	
ASC01 On 17/10/2023 Spot Bond					0.00000	100.04882				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	102.20854				0.00	0	
Total ASC017 SPOT										0.00	0	
Total For ASC017										0.00	0	
ASC01: On 18/08/2023 Spot Bond					0.00000	102.17724				0.00	0	
Total ASC018 SPOT										0.00	0	
Total For ASC018										0.00	0	
ASC01: On 21/08/2023 Spot Bond					0.00000	102.27598				0.00	0	
Total ASC019 SPOT										0.00	0	
Total For ASC019										0.00	0	
ASC02: On 28/04/2028 Spot Bond					0.00000	99.75152				0.00	0	
Total ASC020 SPOT										0.00	0	
Total For ASC020										0.00	0	
ASC02: On 20/06/2028 Spot Bond					0.00000	100.87015				0.00	0	
Total ASC021 SPOT										0.00	0	
Total For ASC021										0.00	0	
ASC02: On 20/06/2030 Spot Bond			12.83500	12.83500	12.83500	99.36659				0.00	0	
Total ASC022 SPOT										0.00	0	
Total For ASC022										0.00	0	
ASC02: On 20/06/2027 Spot Bond					0.00000	100.83666				0.00	0	
Total ASC023 SPOT										0.00	0	
Total For ASC023										0.00	0	
ASC02: On 17/05/2028 Spot Bond					0.00000	101.71175				0.00	0	
Total ASC024 SPOT										0.00	0	
Total For ASC024										0.00	0	
ASC02: On 22/08/2023 Spot Bond					0.00000	101.42516				0.00	0	
Total ASC025 SPOT										0.00	0	
Total For ASC025										0.00	0	
ASC02: On 23/08/2023 Spot Bond					0.00000	101.39558				0.00	0	
Total ASC026 SPOT										0.00	0	
Total For ASC026										0.00	0	
ASC02: On 25/08/2023 Spot Bond					0.00000	101.33073				0.00	0	
Total ASC027 SPOT										0.00	0	
Total For ASC027										0.00	0	
ASC02: On 26/05/2028 Spot Bond					0.00000	101.54048				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	101.49670				0.00	0	
Total ASC029 SPOT										0.00	0	
Total For ASC029										0.00	0	
ASC03: On 13/06/2024 Spot Bond					0.00000	100.94588				0.00	0	
Total ASC030 SPOT										0.00	0	
Total For ASC030										0.00	0	
ASC03: On 14/06/2024 Spot Bond					0.00000	100.91950				0.00	0	
Total ASC031 SPOT										0.00	0	
Total For ASC031										0.00	0	
ASC03: On 15/03/2024 Spot Bond					0.00000	100.88399				0.00	0	
Total ASC032 SPOT										0.00	0	
Total For ASC032										0.00	0	
ASC03: On 28/02/2035 Spot Bond					0.00000	100.79397				0.00	0	
Total ASC033 SPOT										0.00	0	
Total For ASC033										0.00	0	
ASC03: On 30/06/2029 Spot Bond					0.00000	100.55269				0.00	0	
Total ASC034 SPOT										0.00	0	
Total For ASC034										0.00	0	
ASC03: On 30/06/2030 Spot Bond					0.00000	100.56141				0.00	0	
Total ASC035 SPOT										0.00	0	
Total For ASC035										0.00	0	
ASC03: On 17/10/2027 Spot Bond					0.00000	100.33045				0.00	0	
Total ASC036 SPOT										0.00	0	
Total For ASC036										0.00	0	
ASN02: On 07/12/2033 Spot Bond			5.72000	252.15385	5.72000	252.08522				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03: On 07/12/2033 Spot Bond			5.82000	229.16899	5.82000	229.10601				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.99000	209.10665	5.99000	209.04825				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.69000	117.72332	5.69000	117.69117				0.00	0	

Contract 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	104.28466				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN271 On 15/08/2023 Spot Bond					0.00000	101.68968				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN271 On 20/08/2048 Spot Bond					0.00000	101.59494				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN281 On 21/08/2023 Spot Bond					0.00000	101.57290				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN281 On 13/09/2025 Spot Bond					0.00000	101.04507				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN291 On 26/09/2023 Spot Bond					0.00000	100.59138				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN301 On 20/12/2023 Spot Bond					0.00000	100.83530				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN311 On 20/12/2023 Spot Bond					0.00000	101.16311				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	
ASN311 On 31/03/2029 Spot Bond			5.42500	5.42500	5.42500	116.50515				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN311 On 28/02/2033 Spot Bond			5.84500	5.84500	5.84500	107.00713				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN321 On 20/06/2024 Spot Bond					0.00000	100.88756				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	100.95938				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	101.93556				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.55349				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.90000	114.95370	5.90000	114.92165				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.84304				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.40903				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.91350				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.82354				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.82354				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	101.44056				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36: On 20/06/2024 Spot Bond					0.00000	101.00828				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.91973				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	101.22440				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 06/11/2023 Spot Bond					0.00000	99.91632				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.96652				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2024 Spot Bond					0.00000	100.96652				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	101.04162				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.84555				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.81569				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.89360				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2023 Spot Bond					0.00000	101.23831				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	102.93209				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.75012				0.00	0	

Contract 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	100.82944				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 31/01/2024 Spot Bond			10.84000	10.84000	10.84000	103.64880				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond			11.53000	11.53000	11.53000	103.51289				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	99.69321				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	99.66523				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 17/08/2025 Spot Bond					0.00000	101.28610				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN479 On 20/06/2025 Spot Bond					0.00000	101.00219				0.00	0	
Total ASN480 SPOT										0.00	0	
Total For ASN480										0.00	0	
ASN480 On 25/08/2025 Spot Bond					0.00000	140.84994				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN485 On 28/02/2025 Spot Bond			11.31500	11.31500	11.31500	103.05966				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	101.24993				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.92880				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.92880				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN50: On 28/09/2025 Spot Bond					0.00000	100.78797				0.00	0	
Total ASN507 SPOT										0.00	0	
Total For ASN507										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.88500	95.43083	10.88500	95.40319				0.00	0	
Total ASN508 SPOT										0.00	0	
Total For ASN508										0.00	0	
ASN50: On 21/12/2026 Spot Bond			10.06500	95.29133	10.06500	95.26577				0.00	0	
Total ASN509 SPOT										0.00	0	
Total For ASN509										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.61500	94.31774	10.61500	94.29110				0.00	0	
Total ASN510 SPOT										0.00	0	
Total For ASN510										0.00	0	
ASN51: On 21/12/2026 Spot Bond			10.61500	94.31774	10.61500	94.29110				0.00	0	
Total ASN511 SPOT										0.00	0	
Total For ASN511										0.00	0	
ASN52: On 31/07/2024 Spot Bond			9.19000	104.18102	9.19000	104.15516				0.00	0	
Total ASN522 SPOT										0.00	0	
Total For ASN522										0.00	0	
ASN52: On 31/07/2024 Spot Bond			11.14000	105.09523	11.14000	105.06376				0.00	0	
Total ASN525 SPOT										0.00	0	
Total For ASN525										0.00	0	
ASN53: On 31/07/2024 Spot Bond			11.09000	105.07179	11.09000	105.04047				0.00	0	
Total ASN530 SPOT										0.00	0	
Total For ASN530										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.59000	104.87789	10.59000	104.84799				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 Interest
Total For ASN532										0.00	0	
ASN53: On 31/01/2024 Spot Bond			10.59000	104.87789	10.59000	104.84799				0.00	0	
Total ASN538 SPOT										0.00	0	
Total For ASN538										0.00	0	
ASN54: On 02/04/2026 Spot Bond					0.00000	100.48510				0.00	0	
Total ASN540 SPOT										0.00	0	
Total For ASN540										0.00	0	
ASN54: On 31/01/2030 Spot Bond					0.00000	102.09620				0.00	0	
Total ASN541 SPOT										0.00	0	
Total For ASN541										0.00	0	
ASN54: On 31/07/2023 Spot Bond			11.22500	104.94499	11.22500	104.91283				0.00	0	
Total ASN545 SPOT										0.00	0	
Total For ASN545										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.31500	104.48509	11.31500	104.45332				0.00	0	
Total ASN557 SPOT										0.00	0	
Total For ASN557										0.00	0	
ASN55: On 31/01/2024 Spot Bond			11.17500	104.63273	11.17500	104.60130				0.00	0	
Total ASN558 SPOT										0.00	0	
Total For ASN558										0.00	0	
ASN56: On 05/02/2024 Spot Bond					0.00000	102.66005				0.00	0	
Total ASN560 SPOT										0.00	0	
Total For ASN560										0.00	0	
ASN56: On 24/04/2025 Spot Bond					0.00000	99.85829				0.00	0	
Total ASN568 SPOT										0.00	0	
Total For ASN568										0.00	0	
ASN56: On 04/09/2024 Spot Bond					0.00000	101.27783				0.00	0	
Total ASN569 SPOT										0.00	0	
Total For ASN569										0.00	0	
ASN58: On 18/03/2024 Spot Bond					0.00000	96.06323				0.00	0	
Total ASN587 SPOT										0.00	0	
Total For ASN587										0.00	0	
ASN59: On 31/01/2024 Spot Bond			10.66500	103.59648	10.66500	103.56675				0.00	0	
Total ASN595 SPOT										0.00	0	
Total For ASN595										0.00	0	
ASN60: On 23/04/2026 Spot Bond					0.00000	99.86298				0.00	0	

Contract 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	
ASN601: On 28/02/2031 Spot Bond					0.00000	101.65408				0.00	0	
Total ASN602 SPOT										0.00	0	
Total For ASN602										0.00	0	
ASN602: On 31/01/2030 Spot Bond					0.00000	102.07598				0.00	0	
Total ASN607 SPOT										0.00	0	
Total For ASN607										0.00	0	
ASN607: On 31/01/2030 Spot Bond					0.00000	102.36216				0.00	0	
Total ASN610 SPOT										0.00	0	
Total For ASN610										0.00	0	
ASN610: On 31/03/2024 Spot Bond					0.00000	100.45676				0.00	0	
Total ASN611 SPOT										0.00	0	
Total For ASN611										0.00	0	
ASN611: On 06/05/2024 Spot Bond					0.00000	95.20430				0.00	0	
Total ASN613 SPOT										0.00	0	
Total For ASN613										0.00	0	
ASN613: On 21/12/2026 Spot Bond					0.00000	100.82117				0.00	0	
Total ASN614 SPOT										0.00	0	
Total For ASN614										0.00	0	
ASN614: On 28/02/2024 Spot Bond					0.00000	101.56371				0.00	0	
Total ASN617 SPOT										0.00	0	
Total For ASN617										0.00	0	
ASN617: On 21/12/2026 Spot Bond					0.00000	100.79635				0.00	0	
Total ASN624 SPOT										0.00	0	
Total For ASN624										0.00	0	
ASN624: On 28/02/2024 Spot Bond					0.00000	101.54366				0.00	0	
Total ASN627 SPOT										0.00	0	
Total For ASN627										0.00	0	
ASN627: On 02/04/2026 Spot Bond					0.00000	100.46925				0.00	0	
Total ASN632 SPOT										0.00	0	
Total For ASN632										0.00	0	
ASN632: On 20/06/2024 Spot Bond					0.00000	100.88590				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	100.93688				0.00	0	
Total ASN634 SPOT										0.00	0	
Total For ASN634										0.00	0	
ASN64: On 06/05/2024 Spot Bond					0.00000	102.34945				0.00	0	
Total ASN644 SPOT										0.00	0	
Total For ASN644										0.00	0	
ASN64: On 12/07/2024 Spot Bond					0.00000	100.30170				0.00	0	
Total ASN645 SPOT										0.00	0	
Total For ASN645										0.00	0	
ASN64: On 08/07/2026 Spot Bond					0.00000	100.25352				0.00	0	
Total ASN646 SPOT										0.00	0	
Total For ASN646										0.00	0	
ASN65: On 31/03/2032 Spot Bond					0.00000	100.60504				0.00	0	
Total ASN658 SPOT										0.00	0	
Total For ASN658										0.00	0	
ASN66: On 19/08/2025 Spot Bond					0.00000	101.74215				0.00	0	
Total ASN667 SPOT										0.00	0	
Total For ASN667										0.00	0	
ASN66: On 02/04/2026 Spot Bond					0.00000	100.47610				0.00	0	
Total ASN669 SPOT										0.00	0	
Total For ASN669										0.00	0	
ASN67: On 29/06/2026 Spot Bond					0.00000	100.59163				0.00	0	
Total ASN679 SPOT										0.00	0	
Total For ASN679										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	102.57830				0.00	0	
Total ASN681 SPOT										0.00	0	
Total For ASN681										0.00	0	
ASN68: On 20/06/2026 Spot Bond					0.00000	100.93611				0.00	0	
Total ASN682 SPOT										0.00	0	
Total For ASN682										0.00	0	
ASN68: On 31/08/2026 Spot Bond					0.00000	101.63940				0.00	0	
Total ASN683 SPOT										0.00	0	
Total For ASN683										0.00	0	
ASN68: On 22/06/2026 Spot Bond					0.00000	93.92627				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	100.32580				0.00	0	
Total ASN685 SPOT										0.00	0	
Total For ASN685										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.18494				0.00	0	
Total ASN692 SPOT										0.00	0	
Total For ASN692										0.00	0	
ASN69: On 31/07/2026 Spot Bond					0.00000	102.28378				0.00	0	
Total ASN693 SPOT										0.00	0	
Total For ASN693										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.18494				0.00	0	
Total ASN694 SPOT										0.00	0	
Total For ASN694										0.00	0	
ASN69: On 31/01/2030 Spot Bond					0.00000	102.09371				0.00	0	
Total ASN695 SPOT										0.00	0	
Total For ASN695										0.00	0	
ASN70: On 20/06/2026 Spot Bond					0.00000	100.85836				0.00	0	50,000,00
Total ASN700 SPOT										0.00	0	50,000,00
Total For ASN700										0.00	0	50,000,00
ASN70: On 20/06/2026 Spot Bond					0.00000	100.86225				0.00	0	
Total ASN702 SPOT										0.00	0	
Total For ASN702										0.00	0	
ASN70: On 20/06/2024 Spot Bond					0.00000	101.06963				0.00	0	70,000,00
Total ASN703 SPOT										0.00	0	70,000,00
Total For ASN703										0.00	0	70,000,00
ASN71: On 04/05/2024 Spot Bond					0.00000	102.41187				0.00	0	
Total ASN713 SPOT										0.00	0	
Total For ASN713										0.00	0	
ASN71: On 19/08/2023 Spot Bond					0.00000	101.82474				0.00	0	
Total ASN714 SPOT										0.00	0	
Total For ASN714										0.00	0	
ASN71: On 31/03/2032 Spot Bond					0.00000	100.61011				0.00	0	
Total ASN715 SPOT										0.00	0	
Total For ASN715										0.00	0	
ASN71: On 15/09/2033 Spot Bond					0.00000	101.17606				0.00	0	

Contract 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	100.51057				0.00	0	
Total ASN718 SPOT										0.00	0	
Total For ASN718										0.00	0	
ASN718 On 12/06/2024 Spot Bond					0.00000	101.09399				0.00	0	
Total ASN721 SPOT										0.00	0	
Total For ASN721										0.00	0	
ASN721 On 31/07/2026 Spot Bond					0.00000	102.23482				0.00	0	
Total ASN735 SPOT										0.00	0	
Total For ASN735										0.00	0	
ASN735 On 28/02/2026 Spot Bond					0.00000	101.54410				0.00	0	
Total ASN736 SPOT										0.00	0	
Total For ASN736										0.00	0	
ASN736 On 31/03/2026 Spot Bond					0.00000	100.60884				0.00	0	
Total ASN737 SPOT										0.00	0	
Total For ASN737										0.00	0	
ASN737 On 20/06/2026 Spot Bond					0.00000	100.83890				0.00	0	
Total ASN742 SPOT										0.00	0	
Total For ASN742										0.00	0	
ASN742 On 20/06/2026 Spot Bond					0.00000	100.84669				0.00	0	
Total ASN746 SPOT										0.00	0	
Total For ASN746										0.00	0	
ASN746 On 25/11/2024 Spot Bond					0.00000	95.44557				0.00	0	
Total ASN747 SPOT										0.00	0	
Total For ASN747										0.00	0	
ASN747 On 31/10/2026 Spot Bond					0.00000	102.16001				0.00	0	
Total ASN748 SPOT										0.00	0	
Total For ASN748										0.00	0	
ASN748 On 21/12/2026 Spot Bond					0.00000	100.41253				0.00	0	
Total ASN769 SPOT										0.00	0	
Total For ASN769										0.00	0	
ASN769 On 21/12/2026 Spot Bond					0.00000	100.37838				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			10.31884	10.31884	10.31884	101.29784				0.00	0	
Total ASN783 SPOT										0.00	0	
Total For ASN783										0.00	0	
ASN79: On 15/03/2025 Spot Bond					0.00000	101.17627				0.00	0	
Total ASN791 SPOT										0.00	0	
Total For ASN791										0.00	0	
ASN79: On 31/01/2024 Spot Bond			10.92500	10.92500	10.92500	104.38755				0.00	0	
Total ASN796 SPOT										0.00	0	
Total For ASN796										0.00	0	
ASN80: On 31/07/2027 Spot Bond					0.00000	102.34093				0.00	0	
Total ASN803 SPOT										0.00	0	
Total For ASN803										0.00	0	
ASN80: On 31/01/2027 Spot Bond					0.00000	102.14940				0.00	0	
Total ASN804 SPOT										0.00	0	
Total For ASN804										0.00	0	
ASN80: On 31/01/2030 Spot Bond					0.00000	102.15153				0.00	0	
Total ASN806 SPOT										0.00	0	
Total For ASN806										0.00	0	
ASN80: On 21/12/2026 Spot Bond					0.00000	100.76098				0.00	0	
Total ASN808 SPOT										0.00	0	
Total For ASN808										0.00	0	
ASN81: On 06/04/2025 Spot Bond					0.00000	100.40690				0.00	0	
Total ASN818 SPOT										0.00	0	
Total For ASN818										0.00	0	
ASN82: On 02/04/2026 Spot Bond					0.00000	100.46325				0.00	0	
Total ASN820 SPOT										0.00	0	
Total For ASN820										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	100.24385				0.00	0	90,000,00
Total ASN821 SPOT										0.00	0	90,000,00
Total For ASN821										0.00	0	90,000,00
ASN82: On 08/04/2025 Spot Bond					0.00000	100.58199				0.00	0	
Total ASN822 SPOT										0.00	0	
Total For ASN822										0.00	0	
ASN82: On 31/01/2037 Spot Bond					0.00000	92.68933				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	100.25254				0.00	0	
Total ASN824 SPOT										0.00	0	
Total For ASN824										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.79157				0.00	0	
Total ASN825 SPOT										0.00	0	
Total For ASN825										0.00	0	
ASN82: On 08/04/2025 Spot Bond					0.00000	99.77649				0.00	0	
Total ASN826 SPOT										0.00	0	
Total For ASN826										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.04240				0.00	0	
Total ASN831 SPOT										0.00	0	
Total For ASN831										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.02823				0.00	0	
Total ASN832 SPOT										0.00	0	
Total For ASN832										0.00	0	
ASN83: On 14/04/2027 Spot Bond					0.00000	100.02823				0.00	0	
Total ASN833 SPOT										0.00	0	
Total For ASN833										0.00	0	
ASN83: On 31/01/2025 Spot Bond					0.00000	102.34106				0.00	0	
Total ASN834 SPOT										0.00	0	
Total For ASN834										0.00	0	
ASN83: On 20/06/2026 Spot Bond					0.00000	100.88645				0.00	0	
Total ASN837 SPOT										0.00	0	
Total For ASN837										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.94567				0.00	0	
Total ASN838 SPOT										0.00	0	
Total For ASN838										0.00	0	
ASN83: On 21/04/2027 Spot Bond					0.00000	99.94594				0.00	0	
Total ASN839 SPOT										0.00	0	
Total For ASN839										0.00	0	
ASN84: On 21/04/2027 Spot Bond					0.00000	99.94594				0.00	0	
Total ASN840 SPOT										0.00	0	
Total For ASN840										0.00	0	
ASN84: On 22/04/2027 Spot Bond					0.00000	99.85990				0.00	0	

Contract 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	
ASN84: On 25/04/2042 Spot Bond					0.00000	97.78052				0.00	0	
Total ASN842 SPOT										0.00	0	
Total For ASN842										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.63983				0.00	0	
Total ASN848 SPOT										0.00	0	
Total For ASN848										0.00	0	
ASN84: On 29/04/2025 Spot Bond					0.00000	99.64142				0.00	0	
Total ASN849 SPOT										0.00	0	
Total For ASN849										0.00	0	
ASN85: On 20/06/2027 Spot Bond					0.00000	100.83900				0.00	0	
Total ASN851 SPOT										0.00	0	
Total For ASN851										0.00	0	
ASN85: On 20/06/2025 Spot Bond					0.00000	100.85472				0.00	0	
Total ASN852 SPOT										0.00	0	
Total For ASN852										0.00	0	
ASN85: On 31/08/2026 Spot Bond					0.00000	101.54417				0.00	0	
Total ASN856 SPOT										0.00	0	
Total For ASN856										0.00	0	
ASN85: On 19/01/2027 Spot Bond					0.00000	99.99956				0.00	0	
Total ASN857 SPOT										0.00	0	
Total For ASN857										0.00	0	
ASN86: On 01/06/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN860 SPOT										0.00	0	
Total For ASN860										0.00	0	
ASN86: On 29/10/2025 Spot Bond					0.00000	99.66526				0.00	0	
Total ASN861 SPOT										0.00	0	
Total For ASN861										0.00	0	
ASN86: On 25/04/2042 Spot Bond					0.00000	99.59328				0.00	0	
Total ASN862 SPOT										0.00	0	
Total For ASN862										0.00	0	
ASN86: On 31/07/2026 Spot Bond					0.00000	102.81281				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
ASN864 On 09/06/2027 Spot Bond					0.00000	101.14969				0.00	0	
Total ASN864 SPOT										0.00	0	
Total For ASN864										0.00	0	
ASN865 On 09/06/2027 Spot Bond					0.00000	101.14969				0.00	0	
Total ASN865 SPOT										0.00	0	
Total For ASN865										0.00	0	
ASN867 On 14/06/2027 Spot Bond					0.00000	101.00152				0.00	0	
Total ASN867 SPOT										0.00	0	
Total For ASN867										0.00	0	
ASN868 On 14/06/2027 Spot Bond					0.00000	101.00152				0.00	0	
Total ASN868 SPOT										0.00	0	
Total For ASN868										0.00	0	
ASN869 On 30/09/2027 Spot Bond					0.00000	100.59809				0.00	0	
Total ASN869 SPOT										0.00	0	
Total For ASN869										0.00	0	
ASN872 On 21/06/2027 Spot Bond					0.00000	100.78736				0.00	0	
Total ASN872 SPOT										0.00	0	
Total For ASN872										0.00	0	
ASN878 On 20/06/2027 Spot Bond					0.00000	100.94014				0.00	0	
Total ASN878 SPOT										0.00	0	
Total For ASN878										0.00	0	
ASN880 On 20/06/2027 Spot Bond					0.00000	100.93237				0.00	0	
Total ASN880 SPOT										0.00	0	
Total For ASN880										0.00	0	
ASN885 On 09/03/2028 Spot Bond					0.00000	101.19012				0.00	1,600,000,000	800,000,000
Total ASN885 SPOT										0.00	1,600,000,000	800,000,000
Total For ASN885										0.00	1,600,000,000	800,000,000
ASN886 On 18/04/2029 Spot Bond					0.00000	100.02777				0.00	0	
Total ASN886 SPOT										0.00	0	
Total For ASN886										0.00	0	
ASN887 On 29/06/2028 Spot Bond					0.00000	100.61426				0.00	0	
Total ASN887 SPOT										0.00	0	
Total For ASN887										0.00	0	
ASN888 On 15/09/2028 Spot Bond					0.00000	101.02702				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			11.76500	105.36515	11.76500	105.33188				0.00	0	
Total ASN889 SPOT										0.00	0	
Total For ASN889										0.00	0	
ASN90: On 20/06/2027 Spot Bond					0.00000	94.77870				0.00	0	
Total ASN902 SPOT										0.00	0	
Total For ASN902										0.00	0	
ASN90: On 31/01/2030 Spot Bond					0.00000	102.14578				0.00	0	
Total ASN903 SPOT										0.00	0	
Total For ASN903										0.00	0	
ASN90: On 20/06/2026 Spot Bond					0.00000	100.83112				0.00	0	
Total ASN904 SPOT										0.00	0	
Total For ASN904										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.51791				0.00	0	
Total ASN913 SPOT										0.00	0	
Total For ASN913										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.56179				0.00	0	
Total ASN915 SPOT										0.00	0	
Total For ASN915										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.53532				0.00	0	
Total ASN916 SPOT										0.00	0	
Total For ASN916										0.00	0	
ASN91: On 31/07/2027 Spot Bond					0.00000	101.50885				0.00	0	
Total ASN917 SPOT										0.00	0	
Total For ASN917										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.47234				0.00	0	
Total ASN918 SPOT										0.00	0	
Total For ASN918										0.00	0	
ASN91: On 31/08/2027 Spot Bond					0.00000	101.49220				0.00	0	
Total ASN919 SPOT										0.00	0	
Total For ASN919										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.47234				0.00	0	
Total ASN920 SPOT										0.00	0	
Total For ASN920										0.00	0	
ASN92: On 31/08/2027 Spot Bond					0.00000	101.49220				0.00	0	

Contract 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	97.06364				0.00	0	
Total ASN930 SPOT										0.00	0	
Total For ASN930										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	89.28608				0.00	0	
Total ASN932 SPOT										0.00	0	
Total For ASN932										0.00	0	
ASN93: On 20/12/2025 Spot Bond					0.00000	100.90108				0.00	0	
Total ASN934 SPOT										0.00	0	
Total For ASN934										0.00	0	
ASN93(On 20/12/2027 Spot Bond					0.00000	107.33185				0.00	0	
Total ASN936 SPOT										0.00	0	
Total For ASN936										0.00	0	
ASN93: On 20/12/2027 Spot Bond					0.00000	100.95965				0.00	0	
Total ASN937 SPOT										0.00	0	
Total For ASN937										0.00	0	
ASN93(On 31/01/2030 Spot Bond					0.00000	102.22813				0.00	0	
Total ASN938 SPOT										0.00	0	
Total For ASN938										0.00	0	
ASN94(On 20/12/2027 Spot Bond					0.00000	100.90911				0.00	0	
Total ASN940 SPOT										0.00	0	
Total For ASN940										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.88032				0.00	0	
Total ASN941 SPOT										0.00	0	
Total For ASN941										0.00	0	
ASN94: On 20/12/2025 Spot Bond					0.00000	100.85443				0.00	0	
Total ASN943 SPOT										0.00	0	
Total For ASN943										0.00	0	
ASN94: On 20/12/2027 Spot Bond					0.00000	100.99848				0.00	0	
Total ASN944 SPOT										0.00	0	
Total For ASN944										0.00	0	
ASN94(On 20/06/2027 Spot Bond					0.00000	100.83315				0.00	0	99,000,00
Total ASN948 SPOT										0.00	0	99,000,00
Total For ASN948										0.00	0	99,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN95(On 20/06/2027 Spot Bond					0.00000	100.83900				0.00	0	
Total ASN950 SPOT										0.00	0	
Total For ASN950										0.00	0	
ASN95(On 31/08/2027 Spot Bond					0.00000	101.54417				0.00	0	
Total ASN951 SPOT										0.00	0	
Total For ASN951										0.00	0	
ASN95(On 31/07/2027 Spot Bond					0.00000	102.35157				0.00	0	
Total ASN952 SPOT										0.00	0	
Total For ASN952										0.00	0	
ASN95(On 20/12/2027 Spot Bond					0.00000	100.94799				0.00	0	
Total ASN953 SPOT										0.00	0	
Total For ASN953										0.00	0	
ASN95(On 20/12/2025 Spot Bond					0.00000	100.86065				0.00	0	
Total ASN954 SPOT										0.00	0	
Total For ASN954										0.00	0	
ASN95(On 20/12/2024 Spot Bond					0.00000	100.81569				0.00	0	
Total ASN955 SPOT										0.00	0	
Total For ASN955										0.00	0	
ASN96(On 30/09/2027 Spot Bond					0.00000	100.57070				0.00	0	
Total ASN960 SPOT										0.00	0	
Total For ASN960										0.00	0	
ASN96(On 07/12/2027 Spot Bond					0.00000	117.59854				0.00	0	
Total ASN964 SPOT										0.00	0	
Total For ASN964										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.98684				0.00	0	
Total ASN973 SPOT										0.00	0	
Total For ASN973										0.00	0	
ASN97(On 20/12/2027 Spot Bond					0.00000	100.83125				0.00	0	100,000,00
Total ASN974 SPOT										0.00	0	100,000,00
Total For ASN974										0.00	0	100,000,00
ASN97(On 24/01/2025 Spot Bond					0.00000	87.95788				0.00	0	
Total ASN975 SPOT										0.00	0	
Total For ASN975										0.00	0	
ASN97(On 31/01/2028 Spot Bond					0.00000	102.42610				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	100.87798				0.00	0	
Total ASN979 SPOT										0.00	0	
Total For ASN979										0.00	0	
ASN98: On 02/04/2029 Spot Bond					0.00000	100.33876				0.00	0	
Total ASN980 SPOT										0.00	0	
Total For ASN980										0.00	0	
ASN98: On 14/02/2026 Spot Bond					0.00000	80.74543				0.00	0	
Total ASN981 SPOT										0.00	0	
Total For ASN981										0.00	0	
ASN98: On 15/02/2028 Spot Bond					0.00000	101.83960				0.00	0	
Total ASN982 SPOT										0.00	0	
Total For ASN982										0.00	0	
ASN98: On 17/08/2023 Spot Bond					0.00000	101.50810				0.00	0	
Total ASN983 SPOT										0.00	0	
Total For ASN983										0.00	0	
ASN98: On 17/02/2028 Spot Bond					0.00000	101.67743				0.00	0	
Total ASN984 SPOT										0.00	0	
Total For ASN984										0.00	0	
ASN99: On 01/08/2023 Spot Bond					0.00000	103.20627				0.00	0	
Total ASN991 SPOT										0.00	0	
Total For ASN991										0.00	0	
ASN99: On 20/12/2025 Spot Bond					0.00000	100.82641				0.00	0	
Total ASN992 SPOT										0.00	0	
Total For ASN992										0.00	0	
ASN99: On 20/12/2027 Spot Bond					0.00000	100.91689				0.00	0	
Total ASN994 SPOT										0.00	0	
Total For ASN994										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.15913				0.00	0	
Total ASN995 SPOT										0.00	0	
Total For ASN995										0.00	0	
ASN99: On 13/04/2024 Spot Bond					0.00000	100.15294				0.00	0	
Total ASN996 SPOT										0.00	0	
Total For ASN996										0.00	0	
ASN99: On 28/02/2028 Spot Bond					0.00000	101.54437				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN997 SPOT										0.00	0	
Total For ASN997										0.00	0	
BAW33 On 13/10/2023 Spot Bond			7.77500	101.24189	7.77500	101.22072				0.00	0	
Total BAW33 SPOT										0.00	0	
Total For BAW33										0.00	0	
BAW34 On 09/10/2023 Spot Bond					0.00000	100.55994				0.00	0	
Total BAW34 SPOT										0.00	0	
Total For BAW34										0.00	0	
BAW36 On 18/02/2024 Spot Bond					0.00000	102.03334				0.00	0	680,000,00
Total BAW36 SPOT										0.00	0	680,000,00
Total For BAW36										0.00	0	680,000,00
BAW37 On 12/07/2025 Spot Bond					0.00000	100.25151				0.00	0	
Total BAW37 SPOT										0.00	0	
Total For BAW37										0.00	0	
BAW38 On 12/07/2027 Spot Bond					0.00000	100.68149				0.00	0	100,000,00
Total BAW38 SPOT										0.00	0	100,000,00
Total For BAW38										0.00	0	100,000,00
BAW39 On 26/05/2026 Spot Bond					0.00000	101.49715				0.00	0	
Total BAW39 SPOT										0.00	0	
Total For BAW39										0.00	0	
BAW40 On 30/06/2025 Spot Bond			10.00000	100.38314	10.00000	100.35638				0.00	0	
Total BAW40 SPOT										0.00	0	
Total For BAW40										0.00	0	
BAWGL On 22/08/2025 Spot Bond					0.00000	101.65198				0.00	0	
Total BAWGL1 SPOT										0.00	0	
Total For BAWGL1										0.00	0	
BAWGL On 22/08/2027 Spot Bond					0.00000	101.94525				0.00	0	100,000,00
Total BAWGL2 SPOT										0.00	0	100,000,00
Total For BAWGL2										0.00	0	100,000,00
BAYA72 On 31/03/2026 Spot Bond			12.51500	12.51500	12.51500	102.86833				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.17285				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	100.72650				0.00	0	
Total BAYA82 SPOT										0.00	0	
Total For BAYA82										0.00	0	
BAYA85 On 31/12/2023 Spot Bond					0.00000	100.69677				0.00	0	
Total BAYA85 SPOT										0.00	0	
Total For BAYA85										0.00	0	
BAYA87 On 31/03/2024 Spot Bond					0.00000	100.76530				0.00	0	
Total BAYA87 SPOT										0.00	0	
Total For BAYA87										0.00	0	
BAYA88 On 31/03/2024 Spot Bond					0.00000	101.95410				0.00	0	
Total BAYA88 SPOT										0.00	0	
Total For BAYA88										0.00	0	
BAYA89 On 30/06/2024 Spot Bond					0.00000	99.45588				0.00	0	
Total BAYA89 SPOT										0.00	0	
Total For BAYA89										0.00	0	
BAYA90 On 30/06/2024 Spot Bond					0.00000	100.76409				0.00	0	
Total BAYA90 SPOT										0.00	0	
Total For BAYA90										0.00	0	
BAYA92 On 30/09/2024 Spot Bond					0.00000	100.67208				0.00	0	
Total BAYA92 SPOT										0.00	0	
Total For BAYA92										0.00	0	
BAYA93 On 30/09/2024 Spot Bond					0.00000	100.65943				0.00	0	
Total BAYA93 SPOT										0.00	0	
Total For BAYA93										0.00	0	
BAYA94 On 30/06/2025 Spot Bond					0.00000	101.32852				0.00	0	
Total BAYA94 SPOT										0.00	0	
Total For BAYA94										0.00	0	
BAYA95 On 30/06/2025 Spot Bond					0.00000	100.65653				0.00	0	
Total BAYA95 SPOT										0.00	0	
Total For BAYA95										0.00	0	
BAYA96 On 30/09/2025 Spot Bond					0.00000	99.99495				0.00	0	
Total BAYA96 SPOT										0.00	0	
Total For BAYA96										0.00	0	
BAYA97 On 30/09/2025 Spot Bond					0.00000	99.05917				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	100.69904				0.00	0	
Total BAYA98 SPOT										0.00	0	
Total For BAYA98										0.00	0	
BAYA98 On 30/09/2027 Spot Bond					0.00000	100.67965				0.00	0	
Total BAYA99 SPOT										0.00	0	
Total For BAYA99										0.00	0	
BAYA99 On 30/09/2023 Spot Bond					0.00000	100.76001				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.80796				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	100.77499				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.76240				0.00	0	
Total BAYB21 SPOT										0.00	0	
Total For BAYB21										0.00	0	
BAYB21 On 30/06/2025 Spot Bond					0.00000	100.75761				0.00	0	
Total BAYB22 SPOT										0.00	0	
Total For BAYB22										0.00	0	
BAYB22 On 30/09/2023 Spot Bond					0.00000	100.76201				0.00	0	
Total BAYB23 SPOT										0.00	0	
Total For BAYB23										0.00	0	
BAYB23 On 30/09/2024 Spot Bond					0.00000	100.76042				0.00	0	
Total BAYB24 SPOT										0.00	0	
Total For BAYB24										0.00	0	
BAYB24 On 30/09/2025 Spot Bond					0.00000	100.78559				0.00	0	
Total BAYB25 SPOT										0.00	0	
Total For BAYB25										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.62000	9.62000	9.62000	96.40509				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	102.19129				0.00	0	

Contract 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	100.96181				0.00	0	
Total BDX35 SPOT										0.00	0	
Total For BDX35										0.00	0	
BDX36 On 01/02/2030 Spot Bond					0.00000	97.41931				0.00	0	
Total BDX36 SPOT										0.00	0	
Total For BDX36										0.00	0	
BDX37 On 16/09/2033 Spot Bond					0.00000	78.79703				0.00	0	
Total BDX37 SPOT										0.00	0	
Total For BDX37										0.00	0	
BDX39 On 01/02/2030 Spot Bond					0.00000	95.39036				0.00	0	
Total BDX39 SPOT										0.00	0	
Total For BDX39										0.00	0	
BDX40 On 16/09/2033 Spot Bond					0.00000	78.74695				0.00	0	
Total BDX40 SPOT										0.00	0	
Total For BDX40										0.00	0	
BDX44 On 19/12/2023 Spot Bond					0.00000	100.84007				0.00	0	
Total BDX44 SPOT										0.00	0	
Total For BDX44										0.00	0	
BDX46 On 04/03/2024 Spot Bond					0.00000	101.20541				0.00	0	
Total BDX46 SPOT										0.00	0	
Total For BDX46										0.00	0	
BDX47 On 03/01/2024 Spot Bond					0.00000	100.44233				0.00	0	
Total BDX47 SPOT										0.00	0	
Total For BDX47										0.00	0	
BDX48 On 31/07/2023 Spot Bond					0.00000	101.97810				0.00	0	
Total BDX48 SPOT										0.00	0	
Total For BDX48										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	104.34012				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	102.91650				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	101.94013				0.00	0	590,000,00
Total BID10 SPOT										0.00	0	590,000,00
Total For BID10										0.00	0	590,000,00
BID11 On 15/11/2023 Spot Bond			9.28500	101.74587	9.28500	101.72075				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	101.24391				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	100.07736				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BID16 On 24/06/2025 Spot Bond					0.00000	100.61300				0.00	0	
Total BID16 SPOT										0.00	0	
Total For BID16										0.00	0	
BID17 On 24/06/2027 Spot Bond					0.00000	100.62475				0.00	0	
Total BID17 SPOT										0.00	0	
Total For BID17										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	102.39209				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.21223				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.72200				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	80.15300				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BNPP0 On 06/07/2026 Spot Bond					0.00000	61.22500				0.00	0	
Total BNPP09 SPOT										0.00	0	
Total For BNPP09										0.00	0	
BNPP1 On 05/07/2027 Spot Bond					0.00000	54.66600				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	Options Interest
Total For BNPP13										0.00	0	
BNPS0 On 01/03/2028 Spot Bond					0.00000	101.33112				0.00	0	
Total BNPS01 SPOT										0.00	0	
Total For BNPS01										0.00	0	
BNPS0 On 01/03/2029 Spot Bond					0.00000	101.34411				0.00	0	
Total BNPS02 SPOT										0.00	0	
Total For BNPS02										0.00	0	
BNPS0 On 15/03/2030 Spot Bond					0.00000	100.95688				0.00	0	
Total BNPS03 SPOT										0.00	0	
Total For BNPS03										0.00	0	
BNPS0 On 19/05/2028 Spot Bond					0.00000	101.60464				0.00	0	
Total BNPS04 SPOT										0.00	0	
Total For BNPS04										0.00	0	
BNPS0 On 19/05/2030 Spot Bond					0.00000	101.65424				0.00	0	
Total BNPS05 SPOT										0.00	0	
Total For BNPS05										0.00	0	
BNPS0 On 09/06/2029 Spot Bond					0.00000	101.15374				0.00	0	
Total BNPS06 SPOT										0.00	0	
Total For BNPS06										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.30194				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	101.84068				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2 On 12/10/2023 Spot Bond					0.00000	100.22525				0.00	0	
Total BPPF27 SPOT										0.00	0	
Total For BPPF27										0.00	0	
BPPF3 On 03/11/2023 Spot Bond					0.00000	102.00238				0.00	0	
Total BPPF30 SPOT										0.00	0	
Total For BPPF30										0.00	0	
BPPF3 On 24/08/2024 Spot Bond					0.00000	101.58595				0.00	0	3,210,300.00

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 BPPF32 SPOT										0.00	0	3,210,300,00
Total For BPPF32										0.00	0	3,210,300,00
BPPF32 On 11/01/2024 Spot Bond					0.00000	100.20747				0.00	0	
Total BPPF36 SPOT										0.00	0	
Total For BPPF36										0.00	0	
BPPF36 On 31/03/2024 Spot Bond					0.00000	100.49945				0.00	0	
Total BPPF37 SPOT										0.00	0	
Total For BPPF37										0.00	0	
BPPF37 On 10/05/2024 Spot Bond					0.00000	101.71348				0.00	0	
Total BPPF38 SPOT										0.00	0	
Total For BPPF38										0.00	0	
BPPF38 On 03/07/2024 Spot Bond					0.00000	100.42248				0.00	0	
Total BPPF39 SPOT										0.00	0	
Total For BPPF39										0.00	0	
BPPF39 On 14/07/2026 Spot Bond					0.00000	100.13217				0.00	0	
Total BPPF40 SPOT										0.00	0	
Total For BPPF40										0.00	0	
BWZJ20 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	100.57569				0.00	0	
Total BWZJ24 SPOT										0.00	0	
Total For BWZJ24										0.00	0	
BWZJ24 On 11/02/2025 Spot Bond					0.00000	102.15467				0.00	0	
Total BWZJ25 SPOT										0.00	0	
Total For BWZJ25										0.00	0	
BYA100 On 30/09/2026 Spot Bond					0.00000	100.66701				0.00	0	
Total BYA100 SPOT										0.00	0	
Total For BYA100										0.00	0	
BYA101 On 30/09/2025 Spot Bond					0.00000	100.65437				0.00	0	
Total BYA101 SPOT										0.00	0	
Total For BYA101										0.00	0	
BYA102 On 30/06/2027 Spot Bond					0.00000	100.66916				0.00	0	
Total BYA102 SPOT										0.00	0	
Total For BYA102										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BYA104 On 30/06/2027 Spot Bond					0.00000	100.65635				0.00	0	
Total BYA104 SPOT										0.00	0	
Total For BYA104										0.00	0	
BYA105 On 30/06/2026 Spot Bond					0.00000	100.64365				0.00	0	
Total BYA105 SPOT										0.00	0	
Total For BYA105										0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	102.30983				0.00	0	100,000,00
Total CBL29 SPOT										0.00	0	100,000,00
Total For CBL29										0.00	0	100,000,00
CBL30 On 02/11/2024 Spot Bond					0.00000	101.94455				0.00	0	
Total CBL30 SPOT										0.00	0	
Total For CBL30										0.00	0	
CBL31 On 21/11/2025 Spot Bond					0.00000	101.77726				0.00	0	100,000,00
Total CBL31 SPOT										0.00	0	100,000,00
Total For CBL31										0.00	0	100,000,00
CCT02 On 12/06/2024 Spot Bond			9.31500	103.11892	9.31500	103.09327				0.00	0	1,000,000,00
Total CCT02 SPOT										0.00	0	1,000,000,00
Total For CCT02										0.00	0	1,000,000,00
CCT03 On 15/03/2025 Spot Bond			9.96500	105.60494	9.96500	105.57703				0.00	0	
Total CCT03 SPOT										0.00	0	
Total For CCT03										0.00	0	
CCT04 On 17/07/2027 Spot Bond			11.00500	11.00500	11.00500	98.41639				0.00	0	
Total CCT04 SPOT										0.00	0	
Total For CCT04										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	102.61150				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	101.81396				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR50 On 23/10/2023 Spot Bond					0.00000	99.83263				0.00	0	
Total CGR50 SPOT										0.00	0	
Total For CGR50										0.00	0	
CGR51 On 23/10/2024 Spot Bond					0.00000	99.82570				0.00	0	
Total CGR51 SPOT										0.00	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 CGR51										0.00	0	
CGR52 On 30/06/2025 Spot Bond					0.00000	100.65961				0.00	0	
Total CGR52 SPOT										0.00	0	
Total For CGR52										0.00	0	
CGR53 On 28/02/2026 Spot Bond					0.00000	101.73785				0.00	0	
Total CGR53 SPOT										0.00	0	
Total For CGR53										0.00	0	
CGR54 On 28/02/2028 Spot Bond					0.00000	101.81385				0.00	0	
Total CGR54 SPOT										0.00	0	
Total For CGR54										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	100.86683				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.30000	103.62549	10.30000	103.59722				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	102.34068				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	102.31167				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37 On 20/03/2024 Spot Bond			11.60500	102.80388	11.60500	102.77238				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38 On 20/09/2024 Spot Bond					0.00000	103.29900				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN45 On 31/01/2025 Spot Bond			7.36000	163.09604	7.36000	163.04422				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45 On 31/01/2025 Spot Bond			9.49000	158.17583	9.49000	158.11664				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN496 On 04/09/2024 Spot Bond			9.94500	103.88327	9.94500	103.85587				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	102.18263				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	100.24323				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN504 On 11/10/2024 Spot Bond					0.00000	101.59000				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	100.99827				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN518 On 25/11/2024 Spot Bond					0.00000	100.81072				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	101.96015				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2024 Spot Bond					0.00000	101.05876				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN534 On 18/07/2025 Spot Bond					0.00000	100.02800				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2025 Spot Bond			10.84500	99.18784	10.84500	99.15938				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN537 On 25/10/2023 Spot Bond					0.00000	99.84635				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	100.06057				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN541 On 20/12/2023 Spot Bond					0.00000	160.25900				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN545 On 17/01/2024 Spot Bond					0.00000	100.53951				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN546 On 21/08/2026 Spot Bond			10.31500	103.34220	10.31500	103.31348				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN547 On 29/03/2025 Spot Bond			10.36500	102.61441	10.36500	102.58624				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN548 On 12/11/2025 Spot Bond			10.45500	101.28232	10.45500	101.25428				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN553 On 20/03/2024 Spot Bond					0.00000	100.40200				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	101.83283				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	101.84157				0.00	0	50,000,00
Total CLN557 SPOT										0.00	0	50,000,00
Total For CLN557										0.00	0	50,000,00
CLN558 On 24/11/2024 Spot Bond					0.00000	101.54600				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	100.06448				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 Interest
Total For CLN559										0.00	0	
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	134.48000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN56 On 11/02/2026 Spot Bond					0.00000	101.90575				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.81500	100.50963	10.81500	100.53570				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN56 On 12/11/2025 Spot Bond			10.31500	101.56330	10.31500	101.53554				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN56 On 08/02/2024 Spot Bond					0.00000	102.07348				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN56 On 21/02/2024 Spot Bond					0.00000	101.55640				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN56 On 17/01/2024 Spot Bond					0.00000	100.61548				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN56 On 11/02/2024 Spot Bond					0.00000	101.84005				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN57 On 12/11/2025 Spot Bond			10.54500	100.70797	10.54500	100.67986				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN57 On 12/11/2025 Spot Bond					0.00000	101.89705				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN57 On 11/02/2024 Spot Bond					0.00000	101.84568				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN57 On 15/03/2024 Spot Bond					0.00000	100.98026				0.00	0	

Contract 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	100.92093				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	100.02711				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	100.47569				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/05/2024 Spot Bond					0.00000	101.88889				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 16/09/2025 Spot Bond					0.00000	100.95641				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2024 Spot Bond					0.00000	100.02756				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2024 Spot Bond					0.00000	101.55227				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	102.67199				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	101.49726				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 18/06/2024 Spot Bond					0.00000	100.86084				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN589 On 16/09/2025 Spot Bond					0.00000	102.37353				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	102.59950				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			5.78000	158.29808	5.78000	126.22134				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.74833				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59 On 27/06/2024 Spot Bond					0.00000	100.69082				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59 On 24/11/2024 Spot Bond					0.00000	101.53083				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59 On 24/11/2024 Spot Bond			9.78500	9.78500	9.78500	100.59914				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59 On 02/04/2026 Spot Bond					0.00000	100.46068				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59 On 10/12/2024 Spot Bond					0.00000	101.02472				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.86084				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	100.86084				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 05/08/2024 Spot Bond			9.37000	9.37000	9.37000	103.34346				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	101.92580				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 Interest
Total For CLN604										0.00	0	
CLN604 On 12/08/2024 Spot Bond					0.00000	101.29411				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	102.15146				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	100.05587				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	101.56679				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 23/10/2024 Spot Bond					0.00000	99.86521				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN610 On 14/04/2026 Spot Bond					0.00000	101.44412				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	101.20818				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2023 Spot Bond					0.00000	101.47665				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 20/12/2029 Spot Bond					0.00000	98.17100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	101.91858				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 31/05/2024 Spot Bond					0.00000	101.40366				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	102.14298				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2024 Spot Bond					0.00000	102.44657				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN622 On 20/12/2024 Spot Bond					0.00000	99.54000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 19/08/2025 Spot Bond					0.00000	101.79678				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	100.80613				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN628 On 31/07/2034 Spot Bond			13.47000	61.30696	13.47000	80.41570				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN629 On 20/11/2024 Spot Bond					0.00000	101.71720				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN630 On 19/08/2025 Spot Bond			11.01500	101.19212	11.01500	101.16215				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN631 On 19/08/2025 Spot Bond					0.00000	101.79181				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN632 On 21/11/2024 Spot Bond					0.00000	101.69494				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN633 On 09/10/2034 Spot Bond					0.00000	100.29733				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN634 On 09/11/2024 Spot Bond					0.00000	101.91580				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN635 On 19/08/2025 Spot Bond					0.00000	103.69428				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN636 On 21/11/2024 Spot Bond					0.00000	101.52861				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN637 On 19/08/2025 Spot Bond					0.00000	101.78685				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN638 On 19/08/2025 Spot Bond					0.00000	102.91477				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN640 On 19/08/2025 Spot Bond					0.00000	101.88613				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN643 On 17/10/2023 Spot Bond					0.00000	100.05216				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN644 On 21/11/2024 Spot Bond					0.00000	101.53334				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN645 On 18/12/2024 Spot Bond					0.00000	100.85607				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN646 On 29/01/2024 Spot Bond					0.00000	102.22289				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN647 On 18/12/2024 Spot Bond					0.00000	100.85688				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	101.87876				0.00	0	
Total CLN648 SPOT										0.00	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 CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	101.39873				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	101.78685				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	101.78685				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	98.03700				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	100.93260				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	100.49444				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	101.19121				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN658 On 20/12/2023 Spot Bond					0.00000	101.34600				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN662 On 20/12/2024 Spot Bond					0.00000	129.88300				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN663 On 20/12/2023 Spot Bond					0.00000	153.66200				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN664 On 02/04/2026 Spot Bond					0.00000	103.42857				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	102.00520				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 18/09/2024 Spot Bond					0.00000	101.70214				0.00	0	44,300,00
Total CLN669 SPOT										0.00	0	44,300,00
Total For CLN669										0.00	0	44,300,00
CLN669 On 19/08/2025 Spot Bond					0.00000	101.90267				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 31/01/2025 Spot Bond			6.25597	165.72778	6.25597	134.64373				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			6.25597	165.72778	6.25597	134.64460				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 19/08/2025 Spot Bond					0.00000	101.92748				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	101.99363				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 21/12/2026 Spot Bond					0.00000	100.80613				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 19/08/2025 Spot Bond					0.00000	103.37900				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	101.15715				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/12/2026 Spot Bond					0.00000	100.79078				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN684 On 21/12/2026 Spot Bond					0.00000	100.80282				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	101.99628				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	100.88127				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	100.88104				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	102.83056				0.00	4,100,000,000	2,050,000,000
Total CLN690 SPOT										0.00	4,100,000,000	2,050,000,000
Total For CLN690										0.00	4,100,000,000	2,050,000,000
CLN691 On 26/09/2023 Spot Bond					0.00000	100.64473				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/12/2026 Spot Bond					0.00000	100.82162				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	102.05351				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	88.50178				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	87.03049				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	104.98615				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN702 On 31/03/2024 Spot Bond			10.86000	10.86000	10.86000	87.99780				0.00	0	
Total CLN702 SPOT										0.00	0	

Contract 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 CLN702										0.00	0	
CLN702 On 12/02/2025 Spot Bond					0.00000	102.09330				0.00	0	129,300,00
Total CLN704 SPOT										0.00	0	129,300,00
Total For CLN704										0.00	0	129,300,00
CLN704 On 31/08/2024 Spot Bond			11.10000	11.10000	11.10000	89.04846				0.00	0	
Total CLN705 SPOT										0.00	0	
Total For CLN705										0.00	0	
CLN705 On 19/08/2025 Spot Bond					0.00000	102.02669				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	101.57927				0.00	0	90,000,00
Total CLN708 SPOT										0.00	0	90,000,00
Total For CLN708										0.00	0	90,000,00
CLN708 On 26/08/2025 Spot Bond					0.00000	100.80674				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	85.39988				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	85.63784				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2024 Spot Bond					0.00000	100.96182				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2024 Spot Bond					0.00000	101.70282				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.81395				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.81395				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.81395				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			11.35500	11.35500	11.35500	84.45808				0.00	0	
Total CLN717 SPOT										0.00	0	
Total For CLN717										0.00	0	
CLN719 On 11/09/2026 Spot Bond					0.00000	100.98966				0.00	0	
Total CLN719 SPOT										0.00	0	
Total For CLN719										0.00	0	
CLN720 On 31/01/2037 Spot Bond			11.52500	11.52500	11.52500	83.47475				0.00	0	
Total CLN720 SPOT										0.00	0	
Total For CLN720										0.00	0	
CLN721 On 31/01/2024 Spot Bond			11.47000	11.47000	11.47000	83.79095				0.00	0	
Total CLN721 SPOT										0.00	0	
Total For CLN721										0.00	0	
CLN722 On 01/06/2026 Spot Bond					0.00000	101.28308				0.00	0	
Total CLN722 SPOT										0.00	0	
Total For CLN722										0.00	0	
CLN723 On 31/01/2024 Spot Bond			11.35000	11.35000	11.35000	84.48727				0.00	0	
Total CLN723 SPOT										0.00	0	
Total For CLN723										0.00	0	
CLN724 On 21/06/2025 Spot Bond					0.00000	100.77712				0.00	0	
Total CLN724 SPOT										0.00	0	
Total For CLN724										0.00	0	
CLN725 On 21/06/2025 Spot Bond					0.00000	100.77712				0.00	0	
Total CLN725 SPOT										0.00	0	
Total For CLN725										0.00	0	
CLN726 On 21/06/2025 Spot Bond					0.00000	100.78464				0.00	0	
Total CLN726 SPOT										0.00	0	
Total For CLN726										0.00	0	
CLN727 On 21/06/2025 Spot Bond					0.00000	100.78464				0.00	0	
Total CLN727 SPOT										0.00	0	
Total For CLN727										0.00	0	
CLN728 On 21/06/2025 Spot Bond					0.00000	100.78464				0.00	0	
Total CLN728 SPOT										0.00	0	
Total For CLN728										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN729 On 21/06/2025 Spot Bond					0.00000	100.78464				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	86.93434				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	87.94967				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	88.57379				0.00	0	
Total CLN732 SPOT										0.00	0	
Total For CLN732										0.00	0	
CLN733 On 21/12/2027 Spot Bond					0.00000	100.82158				0.00	0	
Total CLN733 SPOT										0.00	0	
Total For CLN733										0.00	0	
CLN734 On 11/09/2026 Spot Bond					0.00000	100.99965				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	97.70089				0.00	0	
Total CLN736 SPOT										0.00	0	
Total For CLN736										0.00	0	
CLN738 On 20/12/2023 Spot Bond					0.00000	101.11314				0.00	0	
Total CLN738 SPOT										0.00	0	
Total For CLN738										0.00	0	
CLN739 On 20/06/2026 Spot Bond					0.00000	119.57200				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	96.50440				0.00	0	
Total CLN740 SPOT										0.00	0	
Total For CLN740										0.00	0	
CLN741 On 19/08/2025 Spot Bond					0.00000	101.77029				0.00	0	
Total CLN741 SPOT										0.00	0	
Total For CLN741										0.00	0	
CLN742 On 31/03/2032 Spot Bond					0.00000	100.62479				0.00	0	
Total CLN742 SPOT										0.00	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 CLN742										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	103.18322				0.00	0	
Total CLN743 SPOT										0.00	0	
Total For CLN743										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	98.17900				0.00	0	
Total CLN744 SPOT										0.00	0	
Total For CLN744										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.52671				0.00	0	
Total CLN745 SPOT										0.00	0	
Total For CLN745										0.00	0	
CLN74: On 28/02/2024 Spot Bond					0.00000	101.34542				0.00	0	
Total CLN746 SPOT										0.00	0	
Total For CLN746										0.00	0	
CLN74: On 21/12/2023 Spot Bond					0.00000	100.81759				0.00	0	
Total CLN747 SPOT										0.00	0	
Total For CLN747										0.00	0	
CLN74: On 31/01/2030 Spot Bond					0.00000	102.31961				0.00	0	
Total CLN748 SPOT										0.00	0	
Total For CLN748										0.00	0	
CLN74: On 31/07/2024 Spot Bond					0.00000	102.54534				0.00	0	
Total CLN749 SPOT										0.00	0	
Total For CLN749										0.00	0	
CLN75: On 11/09/2026 Spot Bond					0.00000	101.17305				0.00	0	
Total CLN750 SPOT										0.00	0	
Total For CLN750										0.00	0	
CLN75: On 01/10/2026 Spot Bond					0.00000	100.44142				0.00	0	
Total CLN751 SPOT										0.00	0	
Total For CLN751										0.00	0	
CLN75: On 31/07/2024 Spot Bond					0.00000	103.23154				0.00	0	
Total CLN752 SPOT										0.00	0	
Total For CLN752										0.00	0	
CLN75: On 21/06/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN753 SPOT										0.00	0	
Total For CLN753										0.00	0	
CLN75: On 31/07/2023 Spot Bond			7.40000	7.40000	7.40000	103.45051				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN754 SPOT										0.00	0	
Total For CLN754										0.00	0	
CLN754 On 31/01/2030 Spot Bond					0.00000	100.46893				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	99.92545				0.00	0	
Total CLN761 SPOT										0.00	0	
Total For CLN761										0.00	0	
CLN761 On 31/07/2024 Spot Bond					0.00000	102.11857				0.00	0	
Total CLN762 SPOT										0.00	0	
Total For CLN762										0.00	0	
CLN762 On 12/02/2025 Spot Bond					0.00000	101.84260				0.00	0	
Total CLN763 SPOT										0.00	0	
Total For CLN763										0.00	0	
CLN763 On 21/07/2027 Spot Bond					0.00000	99.91468				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	96.23100				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	103.45051				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	100.79036				0.00	0	
Total CLN768 SPOT										0.00	0	
Total For CLN768										0.00	0	
CLN768 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN77(On 31/07/2024 Spot Bond					0.00000	106.56531				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	85.12263				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	90.33353				0.00	0	
Total CLN772 SPOT										0.00	0	
Total For CLN772										0.00	0	
CLN77(On 28/08/2028 Spot Bond					0.00000	102.84662				0.00	0	
Total CLN773 SPOT										0.00	0	
Total For CLN773										0.00	0	
CLN77(On 31/07/2028 Spot Bond					0.00000	102.37617				0.00	0	
Total CLN774 SPOT										0.00	0	
Total For CLN774										0.00	0	
CLN77(On 15/09/2028 Spot Bond			5.50000	5.50000	5.50000	110.50762				0.00	0	
Total CLN775 SPOT										0.00	0	
Total For CLN775										0.00	0	
CLN77(On 31/05/2026 Spot Bond					0.00000	101.47795				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	101.66320				0.00	0	
Total CLN778 SPOT										0.00	0	
Total For CLN778										0.00	0	
CLN77(On 31/01/2027 Spot Bond					0.00000	102.11748				0.00	0	
Total CLN779 SPOT										0.00	0	
Total For CLN779										0.00	0	
CLN78(On 31/01/2027 Spot Bond					0.00000	102.12812				0.00	0	
Total CLN780 SPOT										0.00	0	
Total For CLN780										0.00	0	
CLN78(On 19/08/2025 Spot Bond					0.00000	104.39326				0.00	0	
Total CLN781 SPOT										0.00	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 CLN781										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.18132				0.00	0	
Total CLN783 SPOT										0.00	0	
Total For CLN783										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	102.20472				0.00	0	
Total CLN784 SPOT										0.00	0	
Total For CLN784										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.59608				0.00	0	
Total CLN785 SPOT										0.00	0	
Total For CLN785										0.00	0	
CLN78: On 30/09/2026 Spot Bond					0.00000	100.59608				0.00	0	
Total CLN787 SPOT										0.00	0	
Total For CLN787										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	113.91219				0.00	0	
Total CLN788 SPOT										0.00	0	
Total For CLN788										0.00	0	
CLN78: On 31/01/2027 Spot Bond					0.00000	113.74486				0.00	0	
Total CLN789 SPOT										0.00	0	
Total For CLN789										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	102.33042				0.00	0	
Total CLN790 SPOT										0.00	0	
Total For CLN790										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	100.10500				0.00	0	
Total CLN791 SPOT										0.00	0	
Total For CLN791										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	102.33042				0.00	0	
Total CLN792 SPOT										0.00	0	
Total For CLN792										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	103.02961				0.00	0	
Total CLN794 SPOT										0.00	0	
Total For CLN794										0.00	0	
CLN79: On 31/01/2025 Spot Bond					0.00000	102.33042				0.00	0	
Total CLN795 SPOT										0.00	0	
Total For CLN795										0.00	0	
CLN79: On 31/03/2026 Spot Bond					0.00000	100.59615				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN796 SPOT										0.00	0	
Total For CLN796										0.00	0	
CLN797 On 31/01/2025 Spot Bond					0.00000	102.33042				0.00	0	
Total CLN797 SPOT										0.00	0	
Total For CLN797										0.00	0	
CLN798 On 31/01/2024 Spot Bond					0.00000	102.33058				0.00	0	
Total CLN798 SPOT										0.00	0	
Total For CLN798										0.00	0	
CLN799 On 31/01/2026 Spot Bond					0.00000	102.34076				0.00	0	
Total CLN799 SPOT										0.00	0	
Total For CLN799										0.00	0	
CLN800 On 31/01/2026 Spot Bond					0.00000	102.34076				0.00	0	
Total CLN800 SPOT										0.00	0	
Total For CLN800										0.00	0	
CLN801 On 28/02/2026 Spot Bond					0.00000	101.55071				0.00	0	
Total CLN801 SPOT										0.00	0	
Total For CLN801										0.00	0	
CLN802 On 31/01/2025 Spot Bond					0.00000	89.65025				0.00	0	
Total CLN802 SPOT										0.00	0	
Total For CLN802										0.00	0	
CLN803 On 31/01/2025 Spot Bond					0.00000	105.75935				0.00	0	
Total CLN803 SPOT										0.00	0	
Total For CLN803										0.00	0	
CLN804 On 31/01/2027 Spot Bond					0.00000	102.13450				0.00	0	
Total CLN804 SPOT										0.00	0	
Total For CLN804										0.00	0	
CLN805 On 31/01/2027 Spot Bond					0.00000	102.35151				0.00	0	
Total CLN806 SPOT										0.00	0	
Total For CLN806										0.00	0	
CLN807 On 28/02/2027 Spot Bond					0.00000	101.55747				0.00	0	
Total CLN807 SPOT										0.00	0	
Total For CLN807										0.00	0	
CLN808 On 31/01/2027 Spot Bond					0.00000	102.20259				0.00	0	
Total CLN808 SPOT										0.00	0	
Total For CLN808										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			9.62000	96.42984	9.62000	96.40509				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLN810 On 26/08/2025 Spot Bond					0.00000	100.77968				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	102.33042				0.00	0	
Total CLN815 SPOT										0.00	0	
Total For CLN815										0.00	0	
CLN816 On 31/07/2025 Spot Bond					0.00000	102.33066				0.00	0	
Total CLN816 SPOT										0.00	0	
Total For CLN816										0.00	0	
CLN817 On 31/01/2027 Spot Bond					0.00000	102.35151				0.00	0	
Total CLN817 SPOT										0.00	0	
Total For CLN817										0.00	0	
CLN818 On 31/01/2030 Spot Bond					0.00000	102.11748				0.00	0	
Total CLN818 SPOT										0.00	0	
Total For CLN818										0.00	0	
CLN819 On 31/01/2025 Spot Bond					0.00000	102.33042				0.00	0	
Total CLN819 SPOT										0.00	0	
Total For CLN819										0.00	0	
CLN820 On 31/07/2025 Spot Bond					0.00000	102.33066				0.00	0	
Total CLN820 SPOT										0.00	0	
Total For CLN820										0.00	0	
CLN821 On 31/05/2025 Spot Bond					0.00000	100.59616				0.00	0	
Total CLN821 SPOT										0.00	0	
Total For CLN821										0.00	0	
CLN822 On 28/02/2025 Spot Bond					0.00000	98.73700				0.00	0	
Total CLN822 SPOT										0.00	0	
Total For CLN822										0.00	0	
CLN823 On 31/07/2029 Spot Bond					0.00000	97.12100				0.00	0	
Total CLN823 SPOT										0.00	0	

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 CLN823										0.00	0	
CLN823 On 31/07/2025 Spot Bond					0.00000	102.33066				0.00	0	
Total CLN824 SPOT										0.00	0	
Total For CLN824										0.00	0	
CLN824 On 31/07/2025 Spot Bond					0.00000	102.33066				0.00	0	
Total CLN825 SPOT										0.00	0	
Total For CLN825										0.00	0	
CLN825 On 31/07/2027 Spot Bond					0.00000	102.33029				0.00	0	
Total CLN826 SPOT										0.00	0	
Total For CLN826										0.00	0	
CLN826 On 31/07/2025 Spot Bond					0.00000	102.33066				0.00	0	
Total CLN827 SPOT										0.00	0	
Total For CLN827										0.00	0	
CLN827 On 31/08/2024 Spot Bond					0.00000	90.65902				0.00	0	
Total CLN828 SPOT										0.00	0	
Total For CLN828										0.00	0	
CLN828 On 31/01/2025 Spot Bond					0.00000	102.33042				0.00	0	
Total CLN829 SPOT										0.00	0	
Total For CLN829										0.00	0	
CLN829 On 31/07/2026 Spot Bond					0.00000	102.61213				0.00	0	
Total CLN830 SPOT										0.00	0	
Total For CLN830										0.00	0	
CLN830 On 31/05/2025 Spot Bond					0.00000	101.31492				0.00	0	
Total CLN831 SPOT										0.00	0	
Total For CLN831										0.00	0	
CLN831 On 31/07/2027 Spot Bond					0.00000	102.33029				0.00	0	
Total CLN832 SPOT										0.00	0	
Total For CLN832										0.00	0	
CLN832 On 31/01/2030 Spot Bond			9.67500	9.67500	9.67500	101.97453				0.00	0	
Total CLN833 SPOT										0.00	0	
Total For CLN833										0.00	0	
CLN833 On 31/08/2025 Spot Bond					0.00000	101.54402				0.00	0	
Total CLN834 SPOT										0.00	0	
Total For CLN834										0.00	0	
CLN834 On 31/08/2026 Spot Bond					0.00000	101.54417				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN835 SPOT										0.00	0	
Total For CLN835										0.00	0	
CLN835 On 31/08/2027 Spot Bond					0.00000	101.54417				0.00	0	
Total CLN836 SPOT										0.00	0	
Total For CLN836										0.00	0	
CLN836 On 31/08/2029 Spot Bond					0.00000	101.54406				0.00	0	
Total CLN837 SPOT										0.00	0	
Total For CLN837										0.00	0	
CLN837 On 31/03/2027 Spot Bond					0.00000	100.59815				0.00	0	
Total CLN838 SPOT										0.00	0	
Total For CLN838										0.00	0	
CLN838 On 20/06/2027 Spot Bond					0.00000	100.83354				0.00	0	
Total CLN839 SPOT										0.00	0	
Total For CLN839										0.00	0	
CLN839 On 20/07/2026 Spot Bond					0.00000	104.57500				0.00	0	
Total CLN841 SPOT										0.00	0	
Total For CLN841										0.00	0	
CLN841 On 20/07/2026 Spot Bond					0.00000	103.98600				0.00	0	
Total CLN842 SPOT										0.00	0	
Total For CLN842										0.00	0	
CLN842 On 20/07/2026 Spot Bond					0.00000	104.27700				0.00	0	
Total CLN843 SPOT										0.00	0	
Total For CLN843										0.00	0	
CLN843 On 07/09/2026 Spot Bond					0.00000	101.19102				0.00	0	
Total CLN844 SPOT										0.00	0	
Total For CLN844										0.00	0	
CLN844 On 31/03/2025 Spot Bond					0.00000	100.59616				0.00	0	
Total CLN847 SPOT										0.00	0	
Total For CLN847										0.00	0	
CLN847 On 31/03/2027 Spot Bond					0.00000	100.59615				0.00	0	
Total CLN848 SPOT										0.00	0	
Total For CLN848										0.00	0	
CLN848 On 31/03/2029 Spot Bond					0.00000	100.59576				0.00	0	
Total CLN849 SPOT										0.00	0	
Total For CLN849										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN85(On 31/07/2025 Spot Bond					0.00000	102.46901				0.00	0	
Total CLN850 SPOT										0.00	0	
Total For CLN850										0.00	0	
CLN85(On 27/09/2028 Spot Bond					0.00000	100.76547				0.00	0	
Total CLN851 SPOT										0.00	0	
Total For CLN851										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.83900				0.00	0	
Total CLN852 SPOT										0.00	0	
Total For CLN852										0.00	0	
CLN85(On 20/06/2027 Spot Bond					0.00000	100.87170				0.00	0	
Total CLN853 SPOT										0.00	0	
Total For CLN853										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.92071				0.00	0	
Total CLN854 SPOT										0.00	0	
Total For CLN854										0.00	0	
CLN85(On 20/07/2027 Spot Bond					0.00000	100.93626				0.00	0	
Total CLN855 SPOT										0.00	0	
Total For CLN855										0.00	0	
CLN85(On 23/09/2026 Spot Bond					0.00000	100.82867				0.00	0	
Total CLN856 SPOT										0.00	0	
Total For CLN856										0.00	0	
CLN85(On 06/08/2023 Spot Bond					0.00000	103.47620				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	86.55727				0.00	0	
Total CLN858 SPOT										0.00	0	
Total For CLN858										0.00	0	
CLN86(On 31/07/2025 Spot Bond					0.00000	102.33066				0.00	0	
Total CLN860 SPOT										0.00	0	
Total For CLN860										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.87793				0.00	0	
Total CLN861 SPOT										0.00	0	
Total For CLN861										0.00	0	
CLN86(On 20/06/2027 Spot Bond					0.00000	100.83120				0.00	0	
Total CLN862 SPOT										0.00	0	

Contract 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 CLN862										0.00	0	
CLN86: On 09/03/2028 Spot Bond					0.00000	101.15291				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	96.11800				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	96.06600				0.00	0	
Total CLN866 SPOT										0.00	0	
Total For CLN866										0.00	0	
CLN86: On 31/01/2025 Spot Bond					0.00000	102.55380				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	89.79632				0.00	0	
Total CLN868 SPOT										0.00	0	
Total For CLN868										0.00	0	
CLN86: On 15/07/2029 Spot Bond					0.00000	102.07508				0.00	0	
Total CLN869 SPOT										0.00	0	
Total For CLN869										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	102.09623				0.00	0	
Total CLN870 SPOT										0.00	0	
Total For CLN870										0.00	0	
CLN87: On 31/07/2027 Spot Bond					0.00000	102.08559				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	86.07664				0.00	0	
Total CLN872 SPOT										0.00	0	
Total For CLN872										0.00	0	
CLN87: On 31/08/2025 Spot Bond					0.00000	101.54402				0.00	0	
Total CLN873 SPOT										0.00	0	
Total For CLN873										0.00	0	
CLN87: On 20/06/2027 Spot Bond					0.00000	100.85068				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN874 SPOT										0.00	0	
Total For CLN874										0.00	0	
CLN874 On 29/10/2025 Spot Bond					0.00000	102.83125				0.00	0	
Total CLN875 SPOT										0.00	0	
Total For CLN875										0.00	0	
CLN875 On 29/10/2025 Spot Bond					0.00000	102.83125				0.00	0	
Total CLN876 SPOT										0.00	0	
Total For CLN876										0.00	0	
CLN876 On 31/01/2030 Spot Bond					0.00000	102.07066				0.00	0	
Total CLN878 SPOT										0.00	0	
Total For CLN878										0.00	0	
CLN878 On 02/04/2026 Spot Bond					0.00000	100.46068				0.00	0	
Total CLN879 SPOT										0.00	0	
Total For CLN879										0.00	0	
CLN879 On 02/04/2026 Spot Bond					0.00000	100.45853				0.00	0	
Total CLN880 SPOT										0.00	0	
Total For CLN880										0.00	0	
CLN880 On 31/07/2024 Spot Bond			10.86000	10.86000	10.86000	87.42439				0.00	0	
Total CLN881 SPOT										0.00	0	
Total For CLN881										0.00	0	
CLN881 On 31/01/2030 Spot Bond					0.00000	102.06428				0.00	0	
Total CLN882 SPOT										0.00	0	
Total For CLN882										0.00	0	
CLN882 On 31/07/2024 Spot Bond			11.06000	11.06000	11.06000	86.20706				0.00	0	
Total CLN883 SPOT										0.00	0	
Total For CLN883										0.00	0	
CLN883 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	85.01535				0.00	0	
Total CLN884 SPOT										0.00	0	
Total For CLN884										0.00	0	
CLN884 On 31/07/2024 Spot Bond			11.26000	11.26000	11.26000	85.01535				0.00	0	
Total CLN885 SPOT										0.00	0	
Total For CLN885										0.00	0	
CLN885 On 31/07/2024 Spot Bond			11.29000	11.29000	11.29000	84.83877				0.00	0	
Total CLN886 SPOT										0.00	0	
Total For CLN886										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN887 On 31/07/2024 Spot Bond			11.26500	11.26500	11.26500	84.98588				0.00	0	
Total CLN887 SPOT										0.00	0	
Total For CLN887										0.00	0	
CLN888 On 15/09/2027 Spot Bond			5.89000	5.89000	5.89000	128.46453				0.00	0	
Total CLN888 SPOT										0.00	0	
Total For CLN888										0.00	0	
CLN889 On 20/12/2027 Spot Bond					0.00000	108.45565				0.00	0	
Total CLN889 SPOT										0.00	0	
Total For CLN889										0.00	0	
CLN890 On 20/12/2027 Spot Bond					0.00000	100.91689				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	100.87643				0.00	0	
Total CLN892 SPOT										0.00	0	
Total For CLN892										0.00	0	
CLN893 On 31/07/2025 Spot Bond					0.00000	102.33066				0.00	0	
Total CLN893 SPOT										0.00	0	
Total For CLN893										0.00	0	
CLN894 On 20/12/2025 Spot Bond					0.00000	100.85598				0.00	0	
Total CLN894 SPOT										0.00	0	
Total For CLN894										0.00	0	
CLN895 On 31/08/2025 Spot Bond					0.00000	101.54402				0.00	0	
Total CLN895 SPOT										0.00	0	
Total For CLN895										0.00	0	
CLN896 On 30/09/2027 Spot Bond					0.00000	100.59608				0.00	0	
Total CLN896 SPOT										0.00	0	
Total For CLN896										0.00	0	
CLN897 On 02/04/2026 Spot Bond					0.00000	100.44137				0.00	0	
Total CLN897 SPOT										0.00	0	
Total For CLN897										0.00	0	
CLN898 On 31/08/2025 Spot Bond					0.00000	102.36500				0.00	0	
Total CLN898 SPOT										0.00	0	

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 CLN898										0.00	0	
CLN898 On 30/09/2024 Spot Bond			11.51500	11.51500	11.51500	67.16651				0.00	0	
Total CLN899 SPOT										0.00	0	
Total For CLN899										0.00	0	
CLN900 On 30/09/2024 Spot Bond			11.61500	11.61500	11.61500	66.67878				0.00	0	
Total CLN900 SPOT										0.00	0	
Total For CLN900										0.00	0	
CLN901 On 20/12/2027 Spot Bond			11.72500	11.72500	11.72500	102.20152				0.00	0	
Total CLN901 SPOT										0.00	0	
Total For CLN901										0.00	0	
CLN902 On 20/12/2027 Spot Bond					0.00000	101.86700				0.00	0	
Total CLN902 SPOT										0.00	0	
Total For CLN902										0.00	0	
CLN903 On 20/12/2027 Spot Bond			11.40000	11.40000	11.40000	100.18707				0.00	0	
Total CLN903 SPOT										0.00	0	
Total For CLN903										0.00	0	
CLN904 On 15/09/2029 Spot Bond					0.00000	101.10301				0.00	0	
Total CLN904 SPOT										0.00	0	
Total For CLN904										0.00	0	
CLN905 On 20/12/2029 Spot Bond					0.00000	100.96728				0.00	0	
Total CLN905 SPOT										0.00	0	
Total For CLN905										0.00	0	
CLN906 On 20/12/2027 Spot Bond					0.00000	100.91145				0.00	0	
Total CLN906 SPOT										0.00	0	
Total For CLN906										0.00	0	
CLN907 On 20/12/2027 Spot Bond					0.00000	101.11710				0.00	0	
Total CLN907 SPOT										0.00	0	
Total For CLN907										0.00	0	
CLN908 On 20/12/2027 Spot Bond					0.00000	98.38300				0.00	0	
Total CLN908 SPOT										0.00	0	
Total For CLN908										0.00	0	
CLN909 On 20/12/2027 Spot Bond					0.00000	96.86600				0.00	0	
Total CLN909 SPOT										0.00	0	
Total For CLN909										0.00	0	
CLN910 On 20/06/2024 Spot Bond					0.00000	100.91704				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN910 SPOT										0.00	0	
Total For CLN910										0.00	0	
CLN911 On 06/08/2023 Spot Bond					0.00000	102.87948				0.00	0	
Total CLN911 SPOT										0.00	0	
Total For CLN911										0.00	0	
CLN912 On 31/01/2026 Spot Bond					0.00000	102.33012				0.00	0	
Total CLN912 SPOT										0.00	0	
Total For CLN912										0.00	0	
CLN913 On 20/12/2027 Spot Bond					0.00000	100.91332				0.00	0	
Total CLN913 SPOT										0.00	0	
Total For CLN913										0.00	0	
CLN914 On 20/12/2027 Spot Bond					0.00000	96.24500				0.00	0	
Total CLN914 SPOT										0.00	0	
Total For CLN914										0.00	0	
CLN915 On 20/12/2032 Spot Bond					0.00000	101.04474				0.00	0	
Total CLN915 SPOT										0.00	0	
Total For CLN915										0.00	0	
CLN916 On 20/12/2027 Spot Bond					0.00000	99.80300				0.00	0	
Total CLN916 SPOT										0.00	0	
Total For CLN916										0.00	0	
CLN917 On 28/02/2027 Spot Bond					0.00000	101.47574				0.00	0	
Total CLN917 SPOT										0.00	0	
Total For CLN917										0.00	0	
CLN918 On 20/12/2027 Spot Bond					0.00000	100.83592				0.00	0	
Total CLN918 SPOT										0.00	0	
Total For CLN918										0.00	0	
CLN919 On 28/07/2027 Spot Bond					0.00000	101.54424				0.00	0	
Total CLN919 SPOT										0.00	0	
Total For CLN919										0.00	0	
CLN920 On 29/02/2028 Spot Bond					0.00000	101.54424				0.00	0	
Total CLN920 SPOT										0.00	0	
Total For CLN920										0.00	0	
CLN921 On 28/02/2026 Spot Bond					0.00000	101.54410				0.00	0	
Total CLN921 SPOT										0.00	0	
Total For CLN921										0.00	0	

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	101.54410				0.00	0	
Total CLN922 SPOT										0.00	0	
Total For CLN922										0.00	0	
CLN92: On 20/06/2030 Spot Bond					0.00000	101.01316				0.00	0	
Total CLN923 SPOT										0.00	0	
Total For CLN923										0.00	0	
CLN92: On 20/06/2028 Spot Bond					0.00000	100.95802				0.00	0	
Total CLN924 SPOT										0.00	0	
Total For CLN924										0.00	0	
CLN92: On 20/06/2028 Spot Bond					0.00000	100.96346				0.00	0	
Total CLN925 SPOT										0.00	0	
Total For CLN925										0.00	0	
CLN92: On 20/06/2028 Spot Bond					0.00000	100.97122				0.00	0	
Total CLN926 SPOT										0.00	0	
Total For CLN926										0.00	0	
CLN92: On 20/06/2028 Spot Bond					0.00000	100.96734				0.00	0	
Total CLN927 SPOT										0.00	0	
Total For CLN927										0.00	0	
CLN92: On 31/01/2026 Spot Bond					0.00000	102.33012				0.00	0	
Total CLN928 SPOT										0.00	0	
Total For CLN928										0.00	0	
CLN92: On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN929 SPOT										0.00	0	
Total For CLN929										0.00	0	
CLN93: On 20/12/2023 Spot Bond					0.00000	99.26400				0.00	0	
Total CLN930 SPOT										0.00	0	
Total For CLN930										0.00	0	
CLN93: On 20/06/2028 Spot Bond					0.00000	99.10240				0.00	0	
Total CLN931 SPOT										0.00	0	
Total For CLN931										0.00	0	
CLN93: On 20/06/2028 Spot Bond					0.00000	100.97511				0.00	0	
Total CLN932 SPOT										0.00	0	
Total For CLN932										0.00	0	
CLN93: On 20/06/2028 Spot Bond			12.72000	12.72000	12.72000	99.08203				0.00	0	
Total CLN933 SPOT										0.00	0	

Contract 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 CLN933										0.00	0	
CLN93 On 20/06/2028 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN934 SPOT										0.00	0	
Total For CLN934										0.00	0	
CLN93 On 20/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN935 SPOT										0.00	0	
Total For CLN935										0.00	0	
CLN93 On 20/03/2026 Spot Bond					0.00000	101.14232				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	100.80861				0.00	0	
Total CLN939 SPOT										0.00	0	
Total For CLN939										0.00	0	
CLN94 On 20/03/2026 Spot Bond					0.00000	101.06479				0.00	0	
Total CLN940 SPOT										0.00	0	
Total For CLN940										0.00	0	
CLN94 On 20/06/2030 Spot Bond					0.00000	101.02945				0.00	0	
Total CLN941 SPOT										0.00	0	
Total For CLN941										0.00	0	
CLN94 On 31/03/2031 Spot Bond					0.00000	100.59600				0.00	0	
Total CLN942 SPOT										0.00	0	
Total For CLN942										0.00	0	
CLN94 On 31/03/2031 Spot Bond					0.00000	100.59600				0.00	0	
Total CLN943 SPOT										0.00	0	
Total For CLN943										0.00	0	
CLN94 On 31/03/2028 Spot Bond					0.00000	100.59802				0.00	0	
Total CLN944 SPOT										0.00	0	
Total For CLN944										0.00	0	
CLN94 On 20/06/2028 Spot Bond					0.00000	100.91294				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN945 SPOT										0.00	0	
Total For CLN945										0.00	0	
CLN945 On 20/06/2028 Spot Bond					0.00000	100.80393				0.00	0	
Total CLN946 SPOT										0.00	0	
Total For CLN946										0.00	0	
CLN946 On 20/06/2028 Spot Bond					0.00000	100.92460				0.00	0	
Total CLN947 SPOT										0.00	0	
Total For CLN947										0.00	0	
CLN947 On 20/06/2030 Spot Bond					0.00000	101.01394				0.00	0	
Total CLN948 SPOT										0.00	0	
Total For CLN948										0.00	0	
CLN948 On 20/06/2028 Spot Bond					0.00000	100.94792				0.00	0	
Total CLN949 SPOT										0.00	0	
Total For CLN949										0.00	0	
CLN949 On 20/06/2028 Spot Bond					0.00000	101.06044				0.00	0	
Total CLN950 SPOT										0.00	0	
Total For CLN950										0.00	0	
CLN950 On 31/03/2026 Spot Bond					0.00000	100.59615				0.00	0	
Total CLN951 SPOT										0.00	0	
Total For CLN951										0.00	0	
CLN951 On 23/09/2026 Spot Bond					0.00000	100.80290				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	100.96346				0.00	0	
Total CLN955 SPOT										0.00	0	
Total For CLN955										0.00	0	
CLN955 On 20/06/2028 Spot Bond					0.00000	100.84321				0.00	0	
Total CLN956 SPOT										0.00	0	
Total For CLN956										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN957 On 20/06/2028 Spot Bond					0.00000	100.92460				0.00	0	
Total CLN957 SPOT										0.00	0	
Total For CLN957										0.00	0	
CLN958 On 31/08/2027 Spot Bond					0.00000	101.41851				0.00	0	
Total CLN958 SPOT										0.00	0	
Total For CLN958										0.00	0	
CLN959 On 31/08/2028 Spot Bond					0.00000	101.35488				0.00	0	
Total CLN959 SPOT										0.00	0	
Total For CLN959										0.00	0	
CLN960 On 30/09/2026 Spot Bond					0.00000	100.71913				0.00	0	
Total CLN960 SPOT										0.00	0	
Total For CLN960										0.00	0	
CLN961 On 20/06/2026 Spot Bond					0.00000	100.42272				0.00	0	
Total CLN961 SPOT										0.00	0	
Total For CLN961										0.00	0	
COJ08 On 22/06/2026 Spot Bond			11.60500	100.49243	11.60500	100.46147				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			11.72500	99.84732	11.72500	99.81624				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT02 On 03/04/2028 Spot Bond			13.37500	92.14092	13.37500	92.10834				0.00	0	
Total COT02 SPOT										0.00	0	
Total For COT02										0.00	0	
COT03 On 05/06/2028 Spot Bond			11.96500	92.08011	11.96500	92.05088				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	102.52222				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.71500	10.71500	10.71500	101.33682				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	102.28216				0.00	0	
Total DSY04 SPOT										0.00	0	

Contract 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 DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.67807				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 On 21/05/2027 Spot Bond					0.00000	102.26065				0.00	0	210,000,00
Total DSY06 SPOT										0.00	0	210,000,00
Total For DSY06										0.00	0	210,000,00
DSY07 On 21/05/2029 Spot Bond					0.00000	101.89278				0.00	0	2,500,000,00
Total DSY07 SPOT										0.00	0	2,500,000,00
Total For DSY07										0.00	0	2,500,000,00
DTF002 On 28/06/2025 Spot Bond					0.00000	100.88816				0.00	0	
Total DTF002 SPOT										0.00	0	
Total For DTF002										0.00	0	
DTF003 On 14/09/2023 Spot Bond					0.00000	100.90346				0.00	0	
Total DTF003 SPOT										0.00	0	
Total For DTF003										0.00	0	
DTF004 On 14/09/2025 Spot Bond					0.00000	101.13125				0.00	0	
Total DTF004 SPOT										0.00	0	
Total For DTF004										0.00	0	
DTF005 On 15/06/2024 Spot Bond					0.00000	100.86546				0.00	0	
Total DTF005 SPOT										0.00	0	
Total For DTF005										0.00	0	
DTF006 On 15/06/2026 Spot Bond					0.00000	100.88667				0.00	0	
Total DTF006 SPOT										0.00	0	
Total For DTF006										0.00	0	
DV24 On 18/02/2024 Spot Bond			9.71500	104.03941	9.71500	104.01215				0.00	0	
Total DV24 SPOT										0.00	0	
Total For DV24										0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.05323	9.69000	104.02603				0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.05323	9.69000	104.02603				0.00	0	
Total DV24/R2023 SPOT										0.00	0	
Total For DV24/R2023										0.00	0	
DV27 On 02/02/2027 Spot Bond			10.91500	100.05617	10.91500	100.02679				0.00	0	
Total DV27 SPOT										0.00	0	
Total For DV27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DV29 On 18/02/2029 Spot Bond			10.97500	100.64209	10.97500	100.61239				0.00	0	
Total DV29 SPOT										0.00	0	
Total For DV29										0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.22406	10.10000	104.19569				0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.22406	10.10000	104.19569				0.00	0	
Total DV29/R213 SPOT										0.00	0	
Total For DV29/R213										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	100.33545				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	100.56751				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	100.42181				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	99.51917				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF28 On 02/02/2028 Spot Bond					0.00000	102.28369				0.00	0	
Total DVF28 SPOT										0.00	0	
Total For DVF28										0.00	0	
DVFB24 On 15/12/2024 Spot Bond					0.00000	102.16550				0.00	0	4,100,000.00
Total DVFB24 SPOT										0.00	0	4,100,000.00
Total For DVFB24										0.00	0	4,100,000.00
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.42126				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB26 On 31/05/2026 Spot Bond					0.00000	101.61108				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB28 On 31/01/2025 Spot Bond					0.00000	101.94048				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB27 On 31/01/2027 Spot Bond					0.00000	101.28423				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total DVFB29 SPOT									0.00	0	
Total For DVFB29									0.00	0	
DVFB31 On 21/08/2023 Spot Bond					0.00000	101.80846			0.00	0	140,000,00
Total DVFB30 SPOT									0.00	0	140,000,00
Total For DVFB30									0.00	0	140,000,00
DVFB3 On 21/08/2025 Spot Bond					0.00000	103.96295			0.00	0	
Total DVFB31 SPOT									0.00	0	
Total For DVFB31									0.00	0	
DVFC2 On 15/12/2026 Spot Bond					0.00000	103.57305			0.00	0	
Total DVFC26 SPOT									0.00	0	
Total For DVFC26									0.00	0	
DVFC2 On 15/12/2028 Spot Bond					0.00000	104.61366			0.00	0	
Total DVFC28 SPOT									0.00	0	
Total For DVFC28									0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.98000	119.25354	5.98000	119.22037			0.00	0	
Total ECN32 SPOT									0.00	0	
Total For ECN32									0.00	0	
EL037 On 31/01/2037 Spot Bond			5.89000	102.78579	5.89000	102.75716			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	154.03895	2.25000	154.01123			0.00	0	
Total EL037/I2038 SPOT									0.00	0	
Total For EL037/I2038									0.00	0	
EL28 On 02/05/2028 Spot Bond			5.30500	158.23126	5.30500	158.19006			0.00	0	
Total EL28 SPOT									0.00	0	
Total For EL28									0.00	0	
EL29 On 19/11/2029 Spot Bond			5.20000	142.89197	5.20000	142.85516		1,560,000,000,000.00		300,000,000	150,000,00
Total EL29 SPOT								1,560,000,000,000.00		300,000,000	150,000,00
Total For EL29								1,560,000,000,000.00		300,000,000	150,000,00
EL30 On 29/07/2030 Spot Bond			5.20000	136.62325	5.20000	136.58774			0.00	0	
Total EL30 SPOT									0.00	0	
Total For EL30									0.00	0	
EL31 On 02/06/2031 Spot Bond			5.80000	121.61644	5.80000	121.58308			0.00	0	
Total EL31 SPOT									0.00	0	
Total For EL31									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL36 On 31/01/2036 Spot Bond			5.76000	106.74795	5.76000	106.71859				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	154.03895	2.25000	154.01123				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	205.66442				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	202.32901				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	189.53321				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	157.80088				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	156.74108				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	152.56334				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	141.85887				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
ELN013 On 15/04/2024 Spot Bond					0.00000	136.56689				0.00	0	
Total ELN013 SPOT										0.00	0	
Total For ELN013										0.00	0	
ELN014 On 21/05/2024 Spot Bond					0.00000	138.72775				0.00	0	
Total ELN014 SPOT										0.00	0	
Total For ELN014										0.00	0	
ELN015 On 09/12/2024 Spot Bond					0.00000	115.01500				0.00	0	
Total ELN015 SPOT										0.00	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 ELN015										0.00	0	
ELN015 On 02/04/2027 Spot Bond					0.00000	110.29827				0.00	0	
Total ELN019 SPOT										0.00	0	
Total For ELN019										0.00	0	
ELN020 On 20/09/2027 Spot Bond					0.00000	124.86579				0.00	0	
Total ELN020 SPOT										0.00	0	
Total For ELN020										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.02500	101.35057	11.02500	101.32101				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			13.32500	13.32500	13.32500	93.03920				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.37500	13.37500	13.37500	96.46448				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			11.11500	11.11500	11.11500	99.72359				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			11.11500	11.11500	11.11500	99.07774				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.86500	12.86500	12.86500	94.97267				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.97000	11.97000	11.97000	97.29963				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			15.36500	15.36500	15.36500	90.20694				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	101.16280				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	101.26948				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	101.36623				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF022 On 28/05/2024 Spot Bond					0.00000	102.34137				0.00	1,000,000,000	500,000,000
Total EPF022 SPOT										0.00	1,000,000,000	500,000,000
Total For EPF022										0.00	1,000,000,000	500,000,000
EPF023 On 07/09/2026 Spot Bond					0.00000	101.20235				0.00	0	
Total EPF023 SPOT										0.00	0	
Total For EPF023										0.00	0	
EPF024 On 14/03/2025 Spot Bond					0.00000	101.39257				0.00	0	
Total EPF024 SPOT										0.00	0	
Total For EPF024										0.00	0	
EPF025 On 12/09/2025 Spot Bond					0.00000	101.03907				0.00	0	
Total EPF025 SPOT										0.00	0	
Total For EPF025										0.00	0	
EPF026 On 10/11/2025 Spot Bond					0.00000	101.83153				0.00	0	
Total EPF026 SPOT										0.00	0	
Total For EPF026										0.00	0	
EPFC52 On 10/11/2023 Spot Bond					0.00000	101.75542				0.00	0	
Total EPFC52 SPOT										0.00	0	
Total For EPFC52										0.00	0	
EPFC53 On 14/03/2024 Spot Bond					0.00000	100.92427				0.00	0	
Total EPFC53 SPOT										0.00	0	
Total For EPFC53										0.00	0	
EQT003 On 03/06/2024 Spot Bond					0.00000	101.67342				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT004 On 16/04/2025 Spot Bond					0.00000	100.70330				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT005 On 10/09/2023 Spot Bond					0.00000	101.24050				0.00	0	
Total EQT005 SPOT										0.00	0	
Total For EQT005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EQT006 On 30/10/2023 Spot Bond					0.00000	102.08597				0.00	0	
Total EQT006 SPOT										0.00	0	
Total For EQT006										0.00	0	
EQT007 On 22/06/2024 Spot Bond					0.00000	100.75221				0.00	0	
Total EQT007 SPOT										0.00	0	
Total For EQT007										0.00	0	
EQT008 On 08/10/2024 Spot Bond					0.00000	100.24985				0.00	0	
Total EQT008 SPOT										0.00	0	
Total For EQT008										0.00	0	
EQT010 On 12/11/2024 Spot Bond					0.00000	102.06769				0.00	0	
Total EQT010 SPOT										0.00	0	
Total For EQT010										0.00	0	
EQT011 On 11/11/2023 Spot Bond					0.00000	101.69546				0.00	0	70,000,00
Total EQT011 SPOT										0.00	0	70,000,00
Total For EQT011										0.00	0	70,000,00
EQT012 On 11/11/2025 Spot Bond					0.00000	101.76689				0.00	0	
Total EQT012 SPOT										0.00	0	
Total For EQT012										0.00	0	
EQT013 On 11/11/2027 Spot Bond					0.00000	102.27854				0.00	0	
Total EQT013 SPOT										0.00	0	
Total For EQT013										0.00	0	
ERS3B8 On 17/05/2025 Spot Bond					0.00000	101.69456				0.00	0	
Total ERS3B8 SPOT										0.00	0	
Total For ERS3B8										0.00	0	
ERS3B9 On 17/05/2027 Spot Bond					0.00000	101.74607				0.00	0	
Total ERS3B9 SPOT										0.00	0	
Total For ERS3B9										0.00	0	
ERS3C8 On 17/05/2025 Spot Bond					0.00000	101.72022				0.00	0	
Total ERS3C8 SPOT										0.00	0	
Total For ERS3C8										0.00	0	
ERS3C9 On 17/05/2027 Spot Bond					0.00000	101.77174				0.00	0	
Total ERS3C9 SPOT										0.00	0	
Total For ERS3C9										0.00	0	
ERSA28 On 17/08/2023 Spot Bond					0.00000	101.72054				0.00	0	
Total ERS28 SPOT										0.00	0	

Contract 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 ERSA28										0.00	0	
ERSA2 On 17/05/2025 Spot Bond					0.00000	101.69344				0.00	0	80,000,00
Total ERSA29 SPOT										0.00	0	80,000,00
Total For ERSA29										0.00	0	80,000,00
ERSA3 On 17/05/2027 Spot Bond					0.00000	101.71184				0.00	0	
Total ERSA30 SPOT										0.00	0	
Total For ERSA30										0.00	0	
ERSA3 On 17/02/2028 Spot Bond					0.00000	101.74585				0.00	0	
Total ERSA31 SPOT										0.00	0	
Total For ERSA31										0.00	0	
ERSB1 On 17/02/2028 Spot Bond					0.00000	101.78005				0.00	0	
Total ERSB10 SPOT										0.00	0	
Total For ERSB10										0.00	0	
ERSC1 On 17/02/2028 Spot Bond					0.00000	101.80570				0.00	0	
Total ERSC10 SPOT										0.00	0	
Total For ERSC10										0.00	0	
ES26 On 02/04/2026 Spot Bond			9.91500	97.52268	9.91500	97.49689			395,952,550,500.00		39,934,700	2,647,100,00
Total ES26 SPOT									395,952,550,500.00		39,934,700	2,647,100,00
Total For ES26									395,952,550,500.00		39,934,700	2,647,100,00
ES26/R On 02/04/2026 Spot Bond			7.85000	102.31963	7.85000	102.29810			0.00		0	
Total ES26/R186 SPOT									0.00		0	
Total For ES26/R186									0.00		0	
ES33 On 15/09/2033 Spot Bond			12.54500	74.03789	12.58000	73.85616			171,477,605,000.00		13,669,000	3,075,069,00
Total ES33 SPOT									171,477,605,000.00		13,669,000	3,075,069,00
Total For ES33									171,477,605,000.00		13,669,000	3,075,069,00
ES33/R On 15/09/2033 Spot Bond			7.50000	102.57352	7.50000	102.55300			0.00		0	
Total ES33/R209 SPOT									0.00		0	
Total For ES33/R209									0.00		0	
ES42 On 25/04/2042 Spot Bond			13.05500	70.32438	13.07000	70.22369			221,629,513,000.00		16,976,600	121,500,00
Total ES42 SPOT									221,629,513,000.00		16,976,600	121,500,00
Total For ES42									221,629,513,000.00		16,976,600	121,500,00
ES42/R On 25/04/2042 Spot Bond			8.50000	101.97525	8.50000	101.95205			0.00		0	
Total ES42/R214 SPOT									0.00		0	
Total For ES42/R214									0.00		0	
ETK001 On 03/06/2032 Spot Bond			11.85500	11.85500	11.85500	98.21121			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ETK001 SPOT										0.00	0	
Total For ETK001										0.00	0	
ETK002 On 03/06/2037 Spot Bond			14.86500	14.86500	14.86500	91.17051				0.00	0	
Total ETK002 SPOT										0.00	0	
Total For ETK002										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	101.66683				0.00	0	100,000,00
Total EXX05 SPOT										0.00	0	100,000,00
Total For EXX05										0.00	0	100,000,00
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.75152				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.67325				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFB19 On 13/10/2023 Spot Bond					0.00000	100.37415				0.00	0	
Total FIFB19 SPOT										0.00	0	
Total For FIFB19										0.00	0	
FIFB20 On 21/11/2027 Spot Bond					0.00000	101.54422				0.00	0	
Total FIFB20 SPOT										0.00	0	
Total For FIFB20										0.00	0	
FIFB21 On 09/06/2026 Spot Bond					0.00000	101.11192				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	102.10585				0.00	0	
Total FIFG01 SPOT										0.00	0	
Total For FIFG01										0.00	0	
FIFG02 On 05/08/2026 Spot Bond					0.00000	101.83258				0.00	0	
Total FIFG02 SPOT										0.00	0	
Total For FIFG02										0.00	0	
FIFG03 On 22/02/2025 Spot Bond					0.00000	101.36753				0.00	0	
Total FIFG03 SPOT										0.00	0	
Total For FIFG03										0.00	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
FIFG04 On 22/02/2027 Spot Bond					0.00000	101.60588				0.00	0	300,000,00
Total FIFG04 SPOT										0.00	0	300,000,00
Total For FIFG04										0.00	0	300,000,00
FIFG05 On 22/08/2027 Spot Bond					0.00000	101.62166				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	103.24016				0.00	57,960,000,000	53,320,000,00
Total FRB24 SPOT										0.00	57,960,000,000	53,320,000,00
Total For FRB24										0.00	57,960,000,000	53,320,000,00
FRB25 On 19/09/2024 Spot Bond					0.00000	103.89565				0.00	57,880,000,000	28,940,000,00
Total FRB25 SPOT										0.00	57,880,000,000	28,940,000,00
Total For FRB25										0.00	57,880,000,000	28,940,000,00
FRB26 On 03/06/2024 Spot Bond					0.00000	102.00289				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			9.69500	102.50100	9.69500	102.47449				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRB28 On 02/12/2025 Spot Bond					0.00000	105.12147				0.00	0	
Total FRB28 SPOT										0.00	0	
Total For FRB28										0.00	0	
FRB29 On 19/04/2026 Spot Bond					0.00000	101.81002				0.00	0	
Total FRB29 SPOT										0.00	0	
Total For FRB29										0.00	0	
FRB30 On 19/04/2026 Spot Bond			9.61500	98.57144	9.61500	98.54615				0.00	0	
Total FRB30 SPOT										0.00	0	
Total For FRB30										0.00	0	
FRB31 On 24/11/2026 Spot Bond					0.00000	102.24056				0.00	0	
Total FRB31 SPOT										0.00	0	
Total For FRB31										0.00	0	
FRB32 On 28/09/2027 Spot Bond					0.00000	101.55362				0.00	0	100,000,00
Total FRB32 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 FRB32										0.00	0	100,000,00
FRB33 On 29/09/2029 Spot Bond					0.00000	101.78926				0.00	0	100,000,00
Total FRB33 SPOT										0.00	0	100,000,00
Total For FRB33										0.00	0	100,000,00
FRB34 On 02/06/2028 Spot Bond					0.00000	102.78658				0.00	0	
Total FRB34 SPOT										0.00	0	
Total For FRB34										0.00	0	
FRB35 On 06/02/2028 Spot Bond					0.00000	102.32524				0.00	0	
Total FRB35 SPOT										0.00	0	
Total For FRB35										0.00	0	
FRB36 On 14/09/2033 Spot Bond					0.00000	100.99482				0.00	0	
Total FRB36 SPOT										0.00	0	
Total For FRB36										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			5.17200	332.02258	5.17200	331.93724				0.00	0	4,000,00
Total FRBI23 SPOT										0.00	0	4,000,00
Total For FRBI23										0.00	0	4,000,00
FRBI25 On 31/01/2025 Spot Bond			4.91000	4.91000	4.91000	168.97175			98,200,000,000.00		20,000,000	24,000,00
Total FRBI25 SPOT									98,200,000,000.00		20,000,000	24,000,00
Total For FRBI25									98,200,000,000.00		20,000,000	24,000,00
FRBI28 On 31/03/2028 Spot Bond			5.05000	217.68132	5.05000	217.62596			404,000,000,000.00		80,000,000	40,000,00
Total FRBI28 SPOT									404,000,000,000.00		80,000,000	40,000,00
Total For FRBI28									404,000,000,000.00		80,000,000	40,000,00
FRBI29 On 31/03/2029 Spot Bond			5.37000	5.37000	5.37000	116.84027			0.00		0	
Total FRBI29 SPOT									0.00		0	
Total For FRBI29									0.00		0	
FRBI33 On 07/12/2033 Spot Bond			5.82000	5.82000	5.82000	229.10601			0.00		0	
Total FRBI33 SPOT									0.00		0	
Total For FRBI33									0.00		0	
FRBI46 On 31/03/2046 Spot Bond			5.79000	97.99881	5.79000	97.97195			0.00		0	
Total FRBI46 SPOT									0.00		0	
Total For FRBI46									0.00		0	
FRBI50 On 31/12/2050 Spot Bond			5.79500	96.26939	5.79500	96.24307			0.00		0	
Total FRBI50 SPOT									0.00		0	
Total For FRBI50									0.00		0	
FRBZ0: On 28/10/2024 Spot Bond			9.63000	9.63000	9.63000	88.78999			0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0: On 10/12/2024 Spot Bond			9.63000	9.63000	9.63000	87.83316				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC16: On 31/01/2025 Spot Bond			5.96000	5.96000	5.96000	166.39638				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	101.85573				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	101.19214				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	102.28664				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	101.23399				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	102.21537				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.77052				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	101.78820				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29: On 20/06/2024 Spot Bond					0.00000	101.11889				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 11/11/2024 Spot Bond					0.00000	103.00809				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	101.57085				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	102.28838				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	102.05454				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.81184				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.87647				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.92482				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	99.55342				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	101.01460				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	102.26443				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.87024				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	99.98781				0.00	0	
Total FRC319 SPOT										0.00	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 FRC319										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	101.00186				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.88170				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	100.44353				0.00	0	56,000,00
Total FRC325 SPOT										0.00	0	56,000,00
Total For FRC325										0.00	0	56,000,00
FRC32: On 06/11/2023 Spot Bond					0.00000	101.86398				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	101.65511				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33: On 07/12/2023 Spot Bond					0.00000	101.24533				0.00	0	
Total FRC339 SPOT										0.00	0	
Total For FRC339										0.00	0	
FRC34: On 20/02/2024 Spot Bond					0.00000	101.63204				0.00	0	70,000,00
Total FRC340 SPOT										0.00	0	70,000,00
Total For FRC340										0.00	0	70,000,00
FRC34: On 20/12/2024 Spot Bond					0.00000	101.11077				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34: On 20/12/2025 Spot Bond					0.00000	100.45390				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC34: On 27/03/2024 Spot Bond					0.00000	100.99098				0.00	0	
Total FRC347 SPOT										0.00	0	
Total For FRC347										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.44820				0.00	0	
Total FRC348 SPOT										0.00	0	
Total For FRC348										0.00	0	
FRC34: On 31/07/2023 Spot Bond					0.00000	102.36042				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC349 SPOT										0.00	0	
Total For FRC349										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.22805				0.00	0	
Total FRC350 SPOT										0.00	0	
Total For FRC350										0.00	0	
FRC35(On 31/08/2023 Spot Bond					0.00000	101.47819				0.00	0	
Total FRC351 SPOT										0.00	0	
Total For FRC351										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.38969				0.00	0	
Total FRC353 SPOT										0.00	0	
Total For FRC353										0.00	0	
FRC35(On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC354 SPOT										0.00	0	
Total For FRC354										0.00	0	
FRC35(On 31/07/2023 Spot Bond					0.00000	102.38701				0.00	0	
Total FRC355 SPOT										0.00	0	
Total For FRC355										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	102.37532				0.00	0	
Total FRC356 SPOT										0.00	0	
Total For FRC356										0.00	0	
FRC35(On 31/01/2024 Spot Bond					0.00000	102.39292				0.00	0	
Total FRC357 SPOT										0.00	0	
Total For FRC357										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	102.36015				0.00	0	
Total FRC360 SPOT										0.00	0	
Total For FRC360										0.00	0	
FRC36(On 31/01/2024 Spot Bond					0.00000	102.29587				0.00	0	
Total FRC361 SPOT										0.00	0	
Total For FRC361										0.00	0	
FRC36(On 31/03/2024 Spot Bond					0.00000	100.53948				0.00	0	
Total FRC362 SPOT										0.00	0	
Total For FRC362										0.00	0	
FRC36(On 01/08/2026 Spot Bond					0.00000	102.09020				0.00	0	
Total FRC363 SPOT										0.00	0	
Total For FRC363										0.00	0	

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 28/02/2024 Spot Bond					0.00000	101.62449				0.00	0	
Total FRC364 SPOT										0.00	0	
Total For FRC364										0.00	0	
FRC36 On 31/08/2024 Spot Bond					0.00000	101.93628				0.00	0	
Total FRC365 SPOT										0.00	0	
Total For FRC365										0.00	0	
FRC36 On 20/06/2026 Spot Bond					0.00000	91.23522				0.00	0	
Total FRC366 SPOT										0.00	0	
Total For FRC366										0.00	0	
FRC36 On 31/05/2024 Spot Bond					0.00000	101.53908				0.00	0	
Total FRC368 SPOT										0.00	0	
Total For FRC368										0.00	0	
FRC37 On 20/06/2026 Spot Bond					0.00000	91.54522				0.00	0	
Total FRC374 SPOT										0.00	0	
Total For FRC374										0.00	0	
FRC37 On 20/12/2026 Spot Bond					0.00000	100.82883				0.00	0	
Total FRC378 SPOT										0.00	0	
Total For FRC378										0.00	0	
FRC37 On 23/09/2023 Spot Bond					0.00000	100.84424				0.00	0	
Total FRC379 SPOT										0.00	0	
Total For FRC379										0.00	0	
FRC38 On 20/12/2026 Spot Bond					0.00000	98.86367				0.00	0	
Total FRC381 SPOT										0.00	0	
Total For FRC381										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.66288				0.00	0	
Total FRC384 SPOT										0.00	0	
Total For FRC384										0.00	0	
FRC38 On 15/02/2025 Spot Bond					0.00000	101.66288				0.00	0	
Total FRC385 SPOT										0.00	0	
Total For FRC385										0.00	0	
FRC38 On 16/02/2025 Spot Bond					0.00000	101.63594				0.00	0	90,000,00
Total FRC386 SPOT										0.00	0	90,000,00
Total For FRC386										0.00	0	90,000,00
FRC38 On 16/02/2025 Spot Bond					0.00000	101.63594				0.00	0	70,000,00
Total FRC387 SPOT										0.00	0	70,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
Total For FRC387										0.00	0	70,000,00
FRC38: On 07/12/2023 Spot Bond					0.00000	101.31377				0.00	0	110,000,00
Total FRC388 SPOT										0.00	0	110,000,00
Total For FRC388										0.00	0	110,000,00
FRC39: On 11/11/2024 Spot Bond					0.00000	102.02143				0.00	0	
Total FRC393 SPOT										0.00	0	
Total For FRC393										0.00	0	
FRC39: On 27/03/2024 Spot Bond					0.00000	100.69545				0.00	0	
Total FRC394 SPOT										0.00	0	
Total For FRC394										0.00	0	
FRC39: On 31/01/2027 Spot Bond					0.00000	102.44816				0.00	0	
Total FRC395 SPOT										0.00	0	
Total For FRC395										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.94483				0.00	0	
Total FRC396 SPOT										0.00	0	
Total For FRC396										0.00	0	
FRC39: On 31/03/2024 Spot Bond					0.00000	100.30559				0.00	0	
Total FRC397 SPOT										0.00	0	
Total For FRC397										0.00	0	
FRC39: On 21/07/2025 Spot Bond					0.00000	99.94222				0.00	0	
Total FRC398 SPOT										0.00	0	
Total For FRC398										0.00	0	
FRC39: On 21/01/2030 Spot Bond					0.00000	99.93861				0.00	0	
Total FRC399 SPOT										0.00	0	
Total For FRC399										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	101.66910				0.00	0	
Total FRC400 SPOT										0.00	0	
Total For FRC400										0.00	0	
FRC40: On 19/01/2027 Spot Bond					0.00000	100.48039				0.00	0	
Total FRC401 SPOT										0.00	0	
Total For FRC401										0.00	0	
FRC40: On 20/06/2027 Spot Bond					0.00000	102.29538				0.00	0	
Total FRC402 SPOT										0.00	0	
Total For FRC402										0.00	0	
FRC40: On 19/05/2026 Spot Bond					0.00000	91.78624				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC403 SPOT										0.00	0	
Total For FRC403										0.00	0	
FRC403 On 19/05/2026 Spot Bond					0.00000	89.09248				0.00	0	
Total FRC404 SPOT										0.00	0	
Total For FRC404										0.00	0	
FRC404 On 19/01/2027 Spot Bond					0.00000	102.66269				0.00	0	
Total FRC405 SPOT										0.00	0	
Total For FRC405										0.00	0	
FRC405 On 06/07/2027 Spot Bond					0.00000	100.42853				0.00	0	
Total FRC406 SPOT										0.00	0	
Total For FRC406										0.00	0	
FRC406 On 13/10/2026 Spot Bond					0.00000	100.18546				0.00	0	
Total FRC407 SPOT										0.00	0	
Total For FRC407										0.00	0	
FRC407 On 23/09/2025 Spot Bond					0.00000	98.13043				0.00	0	
Total FRC408 SPOT										0.00	0	
Total For FRC408										0.00	0	
FRC408 On 23/09/2025 Spot Bond					0.00000	97.52493				0.00	0	
Total FRC409 SPOT										0.00	0	
Total For FRC409										0.00	0	
FRC409 On 30/04/2027 Spot Bond					0.00000	102.44820				0.00	0	
Total FRC410 SPOT										0.00	0	
Total For FRC410										0.00	0	
FRC410 On 31/05/2027 Spot Bond					0.00000	101.66274				0.00	0	
Total FRC412 SPOT										0.00	0	
Total For FRC412										0.00	0	
FRC412 On 30/04/2029 Spot Bond					0.00000	102.68639				0.00	0	
Total FRC413 SPOT										0.00	0	
Total For FRC413										0.00	0	
FRC413 On 31/05/2027 Spot Bond					0.00000	101.40422				0.00	0	
Total FRC414 SPOT										0.00	0	
Total For FRC414										0.00	0	
FRC414 On 31/05/2025 Spot Bond					0.00000	101.61076				0.00	0	
Total FRC415 SPOT										0.00	0	
Total For FRC415										0.00	0	

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 20/06/2027 Spot Bond					0.00000	104.15960				0.00	0	
Total FRC416 SPOT										0.00	0	
Total For FRC416										0.00	0	
FRC41(On 31/05/2027 Spot Bond					0.00000	101.65752				0.00	0	
Total FRC418 SPOT										0.00	0	
Total For FRC418										0.00	0	
FRC41(On 30/04/2029 Spot Bond					0.00000	102.66906				0.00	0	
Total FRC419 SPOT										0.00	0	
Total For FRC419										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	100.76547				0.00	0	
Total FRC421 SPOT										0.00	0	
Total For FRC421										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	100.77720				0.00	0	
Total FRC422 SPOT										0.00	0	
Total For FRC422										0.00	0	
FRC42(On 27/09/2028 Spot Bond					0.00000	100.77720				0.00	0	
Total FRC423 SPOT										0.00	0	
Total For FRC423										0.00	0	
FRC42(On 31/08/2025 Spot Bond					0.00000	101.57107				0.00	0	
Total FRC424 SPOT										0.00	0	
Total For FRC424										0.00	0	
FRC42(On 30/09/2027 Spot Bond					0.00000	100.59805				0.00	0	
Total FRC426 SPOT										0.00	0	
Total For FRC426										0.00	0	
FRC42(On 30/09/2026 Spot Bond					0.00000	100.62342				0.00	0	
Total FRC427 SPOT										0.00	0	
Total For FRC427										0.00	0	
FRC42(On 20/06/2027 Spot Bond					0.00000	100.91216				0.00	0	
Total FRC428 SPOT										0.00	0	
Total For FRC428										0.00	0	
FRC43(On 31/08/2027 Spot Bond					0.00000	101.32613				0.00	0	
Total FRC431 SPOT										0.00	0	
Total For FRC431										0.00	0	
FRC43(On 31/10/2026 Spot Bond					0.00000	102.44813				0.00	0	
Total FRC432 SPOT										0.00	0	

Contract 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 FRC432										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.39453				0.00	0	
Total FRC433 SPOT										0.00	0	
Total For FRC433										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.46079				0.00	0	
Total FRC434 SPOT										0.00	0	
Total For FRC434										0.00	0	
FRC43: On 20/11/2026 Spot Bond					0.00000	101.54052				0.00	0	
Total FRC435 SPOT										0.00	0	
Total For FRC435										0.00	0	
FRC43: On 21/06/2027 Spot Bond					0.00000	100.90516				0.00	0	
Total FRC436 SPOT										0.00	0	
Total For FRC436										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.07605				0.00	0	
Total FRC438 SPOT										0.00	0	
Total For FRC438										0.00	0	
FRC43: On 31/08/2027 Spot Bond					0.00000	101.08736				0.00	0	
Total FRC439 SPOT										0.00	0	
Total For FRC439										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.55751				0.00	0	
Total FRC441 SPOT										0.00	0	
Total For FRC441										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.55751				0.00	0	
Total FRC442 SPOT										0.00	0	
Total For FRC442										0.00	0	
FRC44: On 20/12/2027 Spot Bond					0.00000	100.93244				0.00	0	
Total FRC443 SPOT										0.00	0	
Total For FRC443										0.00	0	
FRC44: On 23/09/2026 Spot Bond					0.00000	100.83075				0.00	0	
Total FRC444 SPOT										0.00	0	
Total For FRC444										0.00	0	
FRC44: On 28/10/2023 Spot Bond					0.00000	102.26926				0.00	7,920,000,000	
Total FRC445 SPOT										0.00	7,920,000,000	
Total For FRC445										0.00	7,920,000,000	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.54427				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC446 SPOT										0.00	0	
Total For FRC446										0.00	0	
FRC44: On 15/03/2028 Spot Bond					0.00000	101.08978				0.00	0	
Total FRC447 SPOT										0.00	0	
Total For FRC447										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.54427				0.00	0	
Total FRC448 SPOT										0.00	0	
Total For FRC448										0.00	0	
FRC44: On 31/08/2027 Spot Bond					0.00000	101.55751				0.00	0	
Total FRC449 SPOT										0.00	0	
Total For FRC449										0.00	0	
FRC45: On 20/12/2030 Spot Bond					0.00000	100.94011				0.00	0	
Total FRC450 SPOT										0.00	0	
Total For FRC450										0.00	0	
FRC45: On 28/06/2026 Spot Bond					0.00000	100.59310				0.00	0	
Total FRC451 SPOT										0.00	0	
Total For FRC451										0.00	0	
FRC45: On 28/10/2023 Spot Bond					0.00000	102.26926				0.00	0	
Total FRC452 SPOT										0.00	0	
Total For FRC452										0.00	0	
FRC45: On 29/10/2025 Spot Bond					0.00000	102.24687				0.00	0	
Total FRC453 SPOT										0.00	0	
Total For FRC453										0.00	0	
FRC45: On 20/06/2028 Spot Bond					0.00000	100.84289				0.00	0	
Total FRC454 SPOT										0.00	0	
Total For FRC454										0.00	0	
FRC45: On 21/01/2030 Spot Bond					0.00000	99.94277				0.00	0	
Total FRC455 SPOT										0.00	0	
Total For FRC455										0.00	0	
FRC45: On 18/04/2028 Spot Bond					0.00000	100.03007				0.00	0	
Total FRC456 SPOT										0.00	0	
Total For FRC456										0.00	0	
FRC45: On 16/11/2027 Spot Bond					0.00000	101.75430				0.00	0	
Total FRC457 SPOT										0.00	0	
Total For FRC457										0.00	0	

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 20/12/2029 Spot Bond					0.00000	100.89734				0.00	0	
Total FRC458 SPOT										0.00	0	
Total For FRC458										0.00	0	
FRC45: On 31/07/2025 Spot Bond					0.00000	102.61589				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	102.60351				0.00	0	
Total FRC461 SPOT										0.00	0	
Total For FRC461										0.00	0	
FRC46: On 30/04/2026 Spot Bond					0.00000	102.44820				0.00	0	
Total FRC462 SPOT										0.00	0	
Total For FRC462										0.00	0	
FRC46: On 20/04/2032 Spot Bond					0.00000	99.96837				0.00	0	
Total FRC463 SPOT										0.00	0	
Total For FRC463										0.00	0	
FRC46: On 20/03/2026 Spot Bond					0.00000	100.79627				0.00	0	
Total FRC464 SPOT										0.00	0	
Total For FRC464										0.00	0	
FRC46: On 06/11/2024 Spot Bond					0.00000	101.96789				0.00	0	
Total FRC465 SPOT										0.00	0	
Total For FRC465										0.00	0	
FRC46: On 01/10/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC466 SPOT										0.00	0	
Total For FRC466										0.00	0	
FRC46: On 20/12/2023 Spot Bond					0.00000	100.85900				0.00	0	
Total FRC467 SPOT										0.00	0	
Total For FRC467										0.00	0	
FRC46: On 31/08/2027 Spot Bond					0.00000	101.47806				0.00	0	
Total FRC468 SPOT										0.00	0	
Total For FRC468										0.00	0	
FRC46: On 31/01/2028 Spot Bond					0.00000	101.79646				0.00	0	
Total FRC469 SPOT										0.00	0	

Contract 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 FRC469										0.00	0	
FRC47 On 31/07/2023 Spot Bond			10.00000	278.20898	10.00000	106.15628				0.00	0	
Total FRC470 SPOT										0.00	0	
Total For FRC470										0.00	0	
FRC47 On 20/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC471 SPOT										0.00	0	
Total For FRC471										0.00	0	
FRC47 On 30/04/2027 Spot Bond					0.00000	102.25164				0.00	0	
Total FRC472 SPOT										0.00	0	
Total For FRC472										0.00	0	
FRC47 On 31/07/2023 Spot Bond					0.00000	102.18938				0.00	0	
Total FRC473 SPOT										0.00	0	
Total For FRC473										0.00	0	
FRC47 On 31/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC474 SPOT										0.00	0	
Total For FRC474										0.00	0	
FRC47 On 31/07/2023 Spot Bond			4.84200	4.84200	4.84200	101.29948				0.00	0	
Total FRC475 SPOT										0.00	0	
Total For FRC475										0.00	0	
FRC47 On 20/06/2026 Spot Bond					0.00000	100.59868				0.00	0	
Total FRC476 SPOT										0.00	0	
Total For FRC476										0.00	0	
FRC47 On 20/06/2026 Spot Bond					0.00000	100.58764				0.00	0	
Total FRC477 SPOT										0.00	0	
Total For FRC477										0.00	0	
FRC47 On 07/12/2033 Spot Bond					0.00000	100.71173				0.00	0	
Total FRC478 SPOT										0.00	0	
Total For FRC478										0.00	0	
FRC47 On 31/03/2032 Spot Bond					0.00000	100.28778				0.00	0	
Total FRC479 SPOT										0.00	0	
Total For FRC479										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.34000	111.64661	5.34000	111.61746				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.64000	118.39453	5.64000	118.36235				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.04172				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.98263				0.00	0	204,000,00
Total FRJ24 SPOT										0.00	0	204,000,00
Total For FRJ24										0.00	0	204,000,00
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.53366				0.00	0	120,000,00
Total FRJ25 SPOT										0.00	0	120,000,00
Total For FRJ25										0.00	0	120,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.73962				0.00	0	
Total FRJ26 SPOT										0.00	0	
Total For FRJ26										0.00	0	
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.43296				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ27S On 20/04/2027 Spot Bond					0.00000	100.75667				0.00	2,420,000,000	2,420,000,00
Total FRJ27S SPOT										0.00	2,420,000,000	2,420,000,00
Total For FRJ27S										0.00	2,420,000,000	2,420,000,00
FRJ28 On 22/06/2028 Spot Bond					0.00000	101.43620				0.00	0	
Total FRJ28 SPOT										0.00	0	
Total For FRJ28										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.78709				0.00	990,000,000	990,000,00
Total FRJ29 SPOT										0.00	990,000,000	990,000,00
Total For FRJ29										0.00	990,000,000	990,000,00
FRJ29S On 20/04/2029 Spot Bond					0.00000	100.40901				0.00	0	
Total FRJ29S SPOT										0.00	0	
Total For FRJ29S										0.00	0	
FRJ30 On 23/03/2030 Spot Bond					0.00000	101.09375				0.00	0	
Total FRJ30 SPOT										0.00	0	
Total For FRJ30										0.00	0	
FRJ31 On 22/06/2031 Spot Bond					0.00000	101.60912				0.00	0	
Total FRJ31 SPOT										0.00	0	
Total For FRJ31										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ33 On 23/03/2033 Spot Bond					0.00000	100.71356				0.00	0	
Total FRJ33 SPOT										0.00	0	
Total For FRJ33										0.00	0	
FRS10 On 15/01/2024 Spot Bond					0.00000	104.94999				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.72000	5.72000	5.72000	117.29064				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	99.75908				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.75000	116.92388	5.75000	116.89176				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.70000	231.47188	5.70000	231.40900				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.94000	114.43508	5.94000	114.40306				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.70000	5.70000	5.70000	231.40900				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			5.06000	168.64374	5.06000	168.60055				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	119.36772	3.70500	119.34151				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.69000	117.72332	5.69000	117.69117				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS12 On 07/12/2033 Spot Bond			5.82000	229.16899	5.82000	229.10601				0.00	0	
Total FRS120 SPOT										0.00	0	

Contract 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 FRS120										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.82000	229.16899	5.82000	229.10601				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS12: On 31/01/2025 Spot Bond			5.04000	168.69310	5.04000	168.64999				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS12: On 07/12/2033 Spot Bond			5.90000	227.64891	5.90000	227.58586				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS12: On 31/01/2038 Spot Bond			5.89000	115.08380	5.89000	115.05175				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS12: On 31/03/2028 Spot Bond			5.25000	215.82328	5.25000	215.76725				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS12: On 31/01/2038 Spot Bond			6.64000	105.80124	6.64000	105.76965				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS12: On 31/03/2028 Spot Bond			5.25000	215.82328	5.25000	215.76725				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS13: On 31/03/2028 Spot Bond			5.25000	215.82328	5.25000	215.76725				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS13: On 07/12/2033 Spot Bond			6.41000	218.23594	6.41000	218.17255				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS13: On 31/01/2038 Spot Bond			6.59000	106.39113	6.59000	106.35951				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	115.05175				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS13: On 31/01/2038 Spot Bond			5.68000	115.89419	5.68000	117.82504				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.56000	212.97956	5.56000	212.92249				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			6.18000	222.42232	6.18000	222.35908				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.69000	211.79997	5.69000	211.74249				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.69000	211.79997	5.69000	211.74249				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.09100	217.29890	5.09100	217.24341				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.81000	166.80712	5.81000	166.76103				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/03/2028 Spot Bond			6.04000	208.66166	6.04000	208.60308				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			6.08000	208.30644	6.08000	208.24777				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS150 On 31/01/2025 Spot Bond			5.78000	166.88006	5.78000	166.83409				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS151 On 31/03/2028 Spot Bond			5.55500	213.02506	5.55500	212.96804				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS152 On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	208.15903				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS17: On 16/10/2024 Spot Bond					0.00000	99.85912				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	100.80464				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.63640				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	209.01124				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	154.82290				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	225.22986				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	242.56230				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	101.87467				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	102.02803				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	101.85089				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	101.54346				0.00	0	
Total FRS201 SPOT										0.00	0	

Contract 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 FRS201										0.00	0	
FRS201 On 14/10/2025 Spot Bond					0.00000	100.02616				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 18/11/2024 Spot Bond					0.00000	101.62582				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	101.22817				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	100.80237				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	105.35167				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 07/08/2025 Spot Bond				100.00000	0.00000	104.93620				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS23(On 14/08/2027 Spot Bond					0.00000	101.81609				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23(On 18/08/2025 Spot Bond					0.00000	96.64200				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23(On 19/08/2025 Spot Bond					0.00000	97.83219				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS23(On 25/08/2025 Spot Bond					0.00000	97.22025				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23(On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23(On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS23(On 13/10/2023 Spot Bond					0.00000	101.01359				0.00	0	
Total FRS238 SPOT										0.00	0	
Total For FRS238										0.00	0	
FRS24(On 31/03/2032 Spot Bond					0.00000	105.75567				0.00	0	
Total FRS240 SPOT										0.00	0	
Total For FRS240										0.00	0	
FRS24(On 12/12/2025 Spot Bond					0.00000	73.61683				0.00	0	
Total FRS242 SPOT										0.00	0	
Total For FRS242										0.00	0	
FRS24(On 09/12/2023 Spot Bond					0.00000	101.52824				0.00	0	
Total FRS243 SPOT										0.00	0	
Total For FRS243										0.00	0	
FRS24(On 29/12/2025 Spot Bond					0.00000	124.79878				0.00	0	
Total FRS244 SPOT										0.00	0	
Total For FRS244										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS246 On 19/01/2024 Spot Bond					0.00000	99.99940				0.00	0	
Total FRS246 SPOT										0.00	0	
Total For FRS246										0.00	0	
FRS248 On 22/01/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS248 SPOT										0.00	0	
Total For FRS248										0.00	0	
FRS253 On 22/02/2024 Spot Bond					0.00000	106.26858				0.00	0	
Total FRS253 SPOT										0.00	0	
Total For FRS253										0.00	0	
FRS255 On 02/03/2024 Spot Bond					0.00000	101.27229				0.00	0	
Total FRS255 SPOT										0.00	0	
Total For FRS255										0.00	0	
FRS257 On 12/03/2024 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS257 SPOT										0.00	0	
Total For FRS257										0.00	0	
FRS258 On 23/01/2024 Spot Bond					0.00000	136.67918				0.00	0	
Total FRS258 SPOT										0.00	0	
Total For FRS258										0.00	0	
FRS260 On 25/03/2024 Spot Bond					0.00000	100.84442				0.00	0	
Total FRS260 SPOT										0.00	0	
Total For FRS260										0.00	0	
FRS261 On 28/02/2031 Spot Bond					0.00000	101.60046				0.00	0	
Total FRS261 SPOT										0.00	0	
Total For FRS261										0.00	0	
FRS262 On 13/05/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS262 SPOT										0.00	0	
Total For FRS262										0.00	0	
FRS266 On 31/03/2032 Spot Bond					0.00000	100.59183				0.00	0	
Total FRS266 SPOT										0.00	0	
Total For FRS266										0.00	0	
FRS267 On 22/06/2026 Spot Bond					0.00000	138.85108				0.00	0	
Total FRS267 SPOT										0.00	0	
Total For FRS267										0.00	0	
FRS268 On 31/03/2031 Spot Bond					0.00000	100.59445				0.00	0	
Total FRS268 SPOT										0.00	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 FRS268										0.00	0	
FRS27: On 31/03/2032 Spot Bond					0.00000	100.59234				0.00	0	
Total FRS273 SPOT										0.00	0	
Total For FRS273										0.00	0	
FRS27: On 30/09/2024 Spot Bond					0.00000	100.68068				0.00	0	
Total FRS278 SPOT										0.00	0	
Total For FRS278										0.00	0	
FRS27: On 21/09/2024 Spot Bond					0.00000	100.97337				0.00	0	
Total FRS279 SPOT										0.00	0	
Total For FRS279										0.00	0	
FRS28: On 31/03/2032 Spot Bond			9.53000	9.53000	9.53000	102.83757				0.00	0	
Total FRS280 SPOT										0.00	0	
Total For FRS280										0.00	0	
FRS28: On 05/10/2026 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS281 SPOT										0.00	0	
Total For FRS281										0.00	0	
FRS28: On 30/09/2024 Spot Bond					0.00000	100.61328				0.00	0	
Total FRS282 SPOT										0.00	0	
Total For FRS282										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.74000	10.74000	10.74000	97.33112				0.00	0	
Total FRS284 SPOT										0.00	0	
Total For FRS284										0.00	0	
FRS28: On 28/02/2031 Spot Bond			10.74000	10.74000	10.74000	97.33112				0.00	0	
Total FRS285 SPOT										0.00	0	
Total For FRS285										0.00	0	
FRS28: On 25/10/2026 Spot Bond					0.00000	102.27825				0.00	0	
Total FRS286 SPOT										0.00	0	
Total For FRS286										0.00	0	
FRS28: On 13/11/2023 Spot Bond					0.00000	99.08243				0.00	0	
Total FRS288 SPOT										0.00	0	
Total For FRS288										0.00	0	
FRS29: On 12/02/2024 Spot Bond					0.00000	98.99655				0.00	0	
Total FRS291 SPOT										0.00	0	
Total For FRS291										0.00	0	
FRS29: On 14/03/2027 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS296 SPOT										0.00	0	
Total For FRS296										0.00	0	
FRS296 On 09/05/2025 Spot Bond					0.00000	108.91490				0.00	0	
Total FRS298 SPOT										0.00	0	
Total For FRS298										0.00	0	
FRS300 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	101.74044				0.00	0	
Total FRS301 SPOT										0.00	0	
Total For FRS301										0.00	0	
FRS300 On 30/04/2026 Spot Bond					0.00000	102.44820				0.00	0	
Total FRS306 SPOT										0.00	0	
Total For FRS306										0.00	0	
FRS307 On 22/12/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS307 SPOT										0.00	0	
Total For FRS307										0.00	0	
FRS300 On 13/07/2027 Spot Bond					0.00000	120.98993				0.00	0	
Total FRS309 SPOT										0.00	0	
Total For FRS309										0.00	0	
FRS310 On 21/09/2023 Spot Bond			10.11500	10.11500	10.11500	103.46004				0.00	0	
Total FRS310 SPOT										0.00	0	
Total For FRS310										0.00	0	
FRS311 On 21/09/2023 Spot Bond					0.00000	100.85893				0.00	0	
Total FRS311 SPOT										0.00	0	
Total For FRS311										0.00	0	
FRS312 On 28/09/2025 Spot Bond					0.00000	100.61956				0.00	0	
Total FRS312 SPOT										0.00	0	
Total For FRS312										0.00	0	
FRS313 On 27/04/2024 Spot Bond					0.00000	101.98832				0.00	0	
Total FRS313 SPOT										0.00	0	
Total For FRS313										0.00	0	
FRS314 On 03/06/2024 Spot Bond					0.00000	101.14052				0.00	0	
Total FRS314 SPOT										0.00	0	
Total For FRS314										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	100.59795				0.00	0	
Total FRS316 SPOT										0.00	0	
Total For FRS316										0.00	0	
FRS317 On 07/12/2033 Spot Bond					0.00000	103.02565				0.00	0	
Total FRS317 SPOT										0.00	0	
Total For FRS317										0.00	0	
FRS318 On 17/11/2023 Spot Bond			4.82500	4.82500	4.82500	100.48276				0.00	0	
Total FRS318 SPOT										0.00	0	
Total For FRS318										0.00	0	
FRS320 On 26/04/2024 Spot Bond					0.00000	93.62080				0.00	0	
Total FRS320 SPOT										0.00	0	
Total For FRS320										0.00	0	
FRS321 On 13/05/2024 Spot Bond					0.00000	105.21199				0.00	0	
Total FRS321 SPOT										0.00	0	
Total For FRS321										0.00	0	
FRS322 On 16/05/2028 Spot Bond					0.00000	96.17204				0.00	0	
Total FRS322 SPOT										0.00	0	
Total For FRS322										0.00	0	
FRS323 On 20/11/2023 Spot Bond					0.00000	97.16886				0.00	0	
Total FRS323 SPOT										0.00	0	
Total For FRS323										0.00	0	
FRS324 On 31/07/2023 Spot Bond			9.53450	291.51265	9.53450	102.92710				0.00	0	
Total FRS324 SPOT										0.00	0	
Total For FRS324										0.00	0	
FRS325 On 31/07/2023 Spot Bond			9.70000	291.72838	9.70000	102.95314				0.00	0	
Total FRS325 SPOT										0.00	0	
Total For FRS325										0.00	0	
FRS326 On 31/07/2023 Spot Bond			9.36000	105.88950	9.36000	102.89964				0.00	0	
Total FRS326 SPOT										0.00	0	
Total For FRS326										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.45000	105.93215	9.45000	102.91380				0.00	0	
Total FRS327 SPOT										0.00	0	

Contract 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 FRS327										0.00	0	
FRS327 On 31/07/2023 Spot Bond			9.41000	105.91320	9.41000	102.90750				0.00	0	
Total FRS328 SPOT										0.00	0	
Total For FRS328										0.00	0	
FRS328 On 01/06/2028 Spot Bond					0.00000	111.15918				0.00	0	
Total FRS329 SPOT										0.00	0	
Total For FRS329										0.00	0	
FRS329 On 01/06/2030 Spot Bond					0.00000	101.41004				0.00	0	
Total FRS330 SPOT										0.00	0	
Total For FRS330										0.00	0	
FRS330 On 31/03/2026 Spot Bond					0.00000	100.59812				0.00	0	
Total FRS331 SPOT										0.00	0	
Total For FRS331										0.00	0	
FRS331 On 30/04/2026 Spot Bond					0.00000	101.48726				0.00	0	
Total FRS332 SPOT										0.00	0	
Total For FRS332										0.00	0	
FRS332 On 07/03/2028 Spot Bond					0.00000	101.38328				0.00	0	
Total FRS333 SPOT										0.00	0	
Total For FRS333										0.00	0	
FRS333 On 21/12/2027 Spot Bond					0.00000	100.80688				0.00	0	
Total FRS334 SPOT										0.00	0	
Total For FRS334										0.00	0	
FRS334 On 06/07/2028 Spot Bond					0.00000	100.26310				0.00	0	
Total FRS335 SPOT										0.00	0	
Total For FRS335										0.00	0	
FRS335 On 10/07/2028 Spot Bond					0.00000	101.05128				0.00	0	
Total FRS336 SPOT										0.00	0	
Total For FRS336										0.00	0	
FRS336 On 16/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	8,000,000.00
Total FRS337 SPOT										0.00	0	8,000,000.00
Total For FRS337										0.00	0	8,000,000.00
FRS337 On 15/07/2024 Spot Bond					0.00000	100.03774				0.00	0	
Total FRS338 SPOT										0.00	0	
Total For FRS338										0.00	0	
FRS338 On 17/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	17,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS339 SPOT										0.00	0	17,500,000.00
Total For FRS339										0.00	0	17,500,000.00
FRS34 On 19/07/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				800,000,000,000.00	8,000,000,000	8,000,000.00
Total FRS340 SPOT										10,000,000,000,000.00	8,000,000,000	8,000,000.00
Total For FRS340										10,000,000,000,000.00	8,000,000,000	8,000,000.00
FRS36 On 07/12/2023 Spot Bond			4.81200	4.81200	4.81200	332.39044				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			4.19200	333.25087	4.19200	333.17385				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			4.55200	4.55200	4.55200	332.71850				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	102.01814				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.59000	107.61782	5.59000	107.58872				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			5.19000	64.94217	5.19000	112.35716				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			4.93000	4.93000	4.93000	168.92218				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			5.21000	5.21000	5.21000	168.23046				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			5.61200	5.61200	5.61200	331.38502				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX24 On 10/12/2024 Spot Bond			9.51500	102.72761	9.51500	102.70153				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX25 On 26/07/2025 Spot Bond			9.46500	100.35452	9.46500	100.32888				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.72500	102.22192	9.72500	102.19541				4,976,282,500.00	511,700	2,400,000
Total FRX26 SPOT										4,976,282,500.00	511,700	2,400,000
Total For FRX26										4,976,282,500.00	511,700	2,400,000
FRX27 On 07/03/2027 Spot Bond			10.04500	104.14614	10.04500	104.11842				1,004,500,000,000.00	100,000,000	115,786,500
Total FRX27 SPOT										1,004,500,000,000.00	100,000,000	115,786,500
Total For FRX27										1,004,500,000,000.00	100,000,000	115,786,500
FRX28 On 26/07/2028 Spot Bond			10.25500	99.31723	10.25500	99.28980				0.00	0	200,000,000
Total FRX28 SPOT										0.00	0	200,000,000
Total For FRX28										0.00	0	200,000,000
FRX30 On 31/01/2030 Spot Bond			10.66000	100.36735	10.66000	100.33855				0.00	0	
Total FRX30 SPOT										0.00	0	
Total For FRX30										0.00	0	
FRX31 On 21/02/2031 Spot Bond			10.93500	96.61885	10.93500	96.59044				0.00	0	105,292,000
Total FRX31 SPOT										0.00	0	105,292,000
Total For FRX31										0.00	0	105,292,000
FRX32 On 31/03/2032 Spot Bond			11.03500	100.32351	11.03500	100.29407				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.76000	67.32135	12.76000	67.29860				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.51010				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.47837				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.43892				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.67738				0.00	0	
Total FS7A3 SPOT										0.00	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 FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.47359				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
FST3A: On 20/10/2026 Spot Bond					0.00000	99.97484				0.00	123,137,204	61,568,60
Total FST3A3 SPOT										0.00	123,137,204	61,568,60
Total For FST3A3										0.00	123,137,204	61,568,60
FST3A: On 20/10/2026 Spot Bond					0.00000	99.97442				0.00	0	
Total FST3A4 SPOT										0.00	0	
Total For FST3A4										0.00	0	
GBL06 On 21/06/2024 Spot Bond					0.00000	101.03160				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	101.62171				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.41713				0.00	4,000,000,000	2,000,000,00
Total GH5A31 SPOT										0.00	4,000,000,000	2,000,000,00
Total For GH5A31										0.00	4,000,000,000	2,000,000,00
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.46484				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.79239				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.97000	118.29673	4.97000	118.26689				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.06346				0.00	1,600,000,000	200,000,00
Total GRT07 SPOT										0.00	1,600,000,000	200,000,00
Total For GRT07										0.00	1,600,000,000	200,000,00
GRT17 On 17/10/2023 Spot Bond			9.42400	102.71471	9.42400	102.68879				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.54887				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.12500	103.97438	8.12500	103.95175				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	100.90144				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	101.70173				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	103.17773				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	100.56889				0.00	1,600,000,000	800,000,000
Total GRT27 SPOT										0.00	1,600,000,000	800,000,000
Total For GRT27										0.00	1,600,000,000	800,000,000
GRT29 On 10/12/2023 Spot Bond					0.00000	101.15596				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	101.58995				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	101.38674				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	100.36953				0.00	0	1,500,000,000
Total GRT32 SPOT										0.00	0	1,500,000,000
Total For GRT32										0.00	0	1,500,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	100.79159				0.00	600,000,000	600,000,000
Total GRT33 SPOT										0.00	600,000,000	600,000,000
Total For GRT33										0.00	600,000,000	600,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	100.75872				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT36 On 27/06/2024 Spot Bond					0.00000	100.86814				0.00	0	100,000,00
Total GRT36 SPOT										0.00	0	100,000,00
Total For GRT36										0.00	0	100,000,00
GRT38 On 31/03/2026 Spot Bond					0.00000	101.13485				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	102.02834				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	101.85354				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	102.33494				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT47 On 22/04/2024 Spot Bond					0.00000	100.15873				0.00	0	
Total GRT47 SPOT										0.00	0	
Total For GRT47										0.00	0	
GRT48 On 22/04/2026 Spot Bond					0.00000	101.39464				0.00	0	
Total GRT48 SPOT										0.00	0	
Total For GRT48										0.00	0	
GRT49 On 10/06/2025 Spot Bond					0.00000	101.16412				0.00	0	
Total GRT49 SPOT										0.00	0	
Total For GRT49										0.00	0	
GRT50 On 10/06/2027 Spot Bond					0.00000	101.59701				0.00	0	
Total GRT50 SPOT										0.00	0	
Total For GRT50										0.00	0	
GRT51 On 14/12/2029 Spot Bond					0.00000	100.97597				0.00	0	
Total GRT51G SPOT										0.00	0	
Total For GRT51G										0.00	0	
GRT52 On 14/12/2032 Spot Bond					0.00000	101.01356				0.00	0	
Total GRT52G SPOT										0.00	0	
Total For GRT52G										0.00	0	
GRT53 On 09/04/2032 Spot Bond					0.00000	101.91581				0.00	0	
Total GRT53 SPOT										0.00	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 GRT53										0.00	0	
GRT54 On 09/02/2033 Spot Bond					0.00000	103.71452				0.00	0	100,000,00
Total GRT54 SPOT										0.00	0	100,000,00
Total For GRT54										0.00	0	100,000,00
GRT55 On 09/06/2028 Spot Bond					0.00000	101.21087				0.00	0	
Total GRT55 SPOT										0.00	0	
Total For GRT55										0.00	0	
GRT56 On 09/06/2030 Spot Bond					0.00000	101.25880				0.00	0	
Total GRT56 SPOT										0.00	0	
Total For GRT56										0.00	0	
GS0009 On 08/11/2023 Spot Bond					0.00000	101.70137				0.00	0	
Total GS0009 SPOT										0.00	0	
Total For GS0009										0.00	0	
H10T5 On 27/03/2024 Spot Bond			9.74500	9.74500	9.74500	100.20697				0.00	0	
Total H10T5 SPOT										0.00	0	
Total For H10T5										0.00	0	
H10T6 On 21/08/2025 Spot Bond					0.00000	101.50899				0.00	0	80,000,00
Total H10T6 SPOT										0.00	0	80,000,00
Total For H10T6										0.00	0	80,000,00
H116T3 On 20/07/2023 Spot Bond					0.00000	99.97618				0.00	0	
Total H116T3 SPOT										0.00	0	
Total For H116T3										0.00	0	
H120T2 On 04/10/2023 Spot Bond					0.00000	100.39887				0.00	0	
Total H120T2 SPOT										0.00	0	
Total For H120T2										0.00	0	
H121T4 On 02/10/2023 Spot Bond					0.00000	100.48362				0.00	0	
Total H121T4 SPOT										0.00	0	
Total For H121T4										0.00	0	
H127T1 On 06/09/2023 Spot Bond					0.00000	101.10331				0.00	0	
Total H127T1 SPOT										0.00	0	
Total For H127T1										0.00	0	
H128T1 On 13/09/2023 Spot Bond					0.00000	100.92160				0.00	0	
Total H128T1 SPOT										0.00	0	
Total For H128T1										0.00	0	
H129T1 On 31/07/2026 Spot Bond					0.00000	101.07715				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H129T1 SPOT										0.00	0	
Total For H129T1										0.00	0	
H12T15 On 31/03/2027 Spot Bond					0.00000	100.59615				0.00	0	
Total H12T19 SPOT										0.00	0	
Total For H12T19										0.00	0	
H12T22 On 31/07/2027 Spot Bond					0.00000	105.10603				0.00	0	
Total H12T22 SPOT										0.00	0	
Total For H12T22										0.00	0	
H12T27 On 25/08/2023 Spot Bond					0.00000	101.30086				0.00	0	
Total H12T27 SPOT										0.00	0	
Total For H12T27										0.00	0	
H12T3 On 19/03/2025 Spot Bond					0.00000	100.82796				0.00	0	80,000,00
Total H12T3 SPOT										0.00	0	80,000,00
Total For H12T3										0.00	0	80,000,00
HILB09 On 29/03/2025 Spot Bond					0.00000	101.62451				0.00	0	60,000,00
Total HILB09 SPOT										0.00	0	60,000,00
Total For HILB09										0.00	0	60,000,00
HILB11 On 15/03/2024 Spot Bond					0.00000	101.01567				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	101.33911				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB14 On 19/10/2027 Spot Bond					0.00000	99.99981				0.00	0	
Total HILB14 SPOT										0.00	0	
Total For HILB14										0.00	0	
HILB15 On 09/11/2025 Spot Bond					0.00000	102.17329				0.00	0	
Total HILB15 SPOT										0.00	0	
Total For HILB15										0.00	0	
HILB16 On 09/11/2027 Spot Bond					0.00000	101.99456				0.00	0	
Total HILB16 SPOT										0.00	0	
Total For HILB16										0.00	0	
HILB17 On 05/04/2026 Spot Bond					0.00000	100.38061				0.00	0	
Total HILB17 SPOT										0.00	0	
Total For HILB17										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB18 On 05/04/2028 Spot Bond					0.00000	100.38847				0.00	0	
Total HILB18 SPOT										0.00	0	
Total For HILB18										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			5.47200	331.64838	5.47200	331.56051				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			5.60200	5.60200	5.60200	331.12329				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.95000	101.20405	10.95000	101.17424				0.00	0	
Total HWAY30 SPOT										0.00	0	
Total For HWAY30										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.49000	76.91098	5.49000	112.80722				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.59000	84.70645	12.59000	84.67789			1,321,950,000,000.00	105,000,000	4,440,500,00	
Total HWAY34 SPOT									1,321,950,000,000.00	105,000,000	4,440,500,00	
Total For HWAY34									1,321,950,000,000.00	105,000,000	4,440,500,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.54911	100.00000	13.51880				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.61000	83.80984	12.61000	83.78154				0.00	0	4,590,000,00
Total HWAY35 SPOT										0.00	0	4,590,000,00
Total For HWAY35										0.00	0	4,590,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.54254	100.00000	13.51224				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.32000	170.48273	4.36000	170.34222			302,130,270,432,000.00	69,937,562,600	461,886,333,40	
Total I2025 SPOT									12,130,270,432,000.00	69,937,562,600	461,886,333,40	
Total For I2025									12,130,270,432,000.00	69,937,562,600	461,886,333,40	
I2029 On 31/03/2029 Spot Bond			4.50000	122.31850	4.50000	122.28917			903,713,584,950,000.00	200,825,241,100	375,800,465,10	
Total I2029 SPOT									13,713,584,950,000.00	200,825,241,100	375,800,465,10	
Total For I2029									13,713,584,950,000.00	200,825,241,100	375,800,465,10	
I2031 On 31/01/2031 Spot Bond			4.41000	102.91798	4.41000	102.89343				0.00	0	1,700,000,00
Total I2031 SPOT										0.00	0	1,700,000,00

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 I2031									0.00	0	1,700,000,00
I2033 On 28/02/2033 Spot Bond			4.84000	116.43480	4.84000	116.40594		559,840,235,768,000.00	115,669,470,200	375,153,317,60	
Total I2033 SPOT								9,840,235,768,000.00	115,669,470,200	375,153,317,60	
Total For I2033								9,840,235,768,000.00	115,669,470,200	375,153,317,60	
I2038 On 31/01/2038 Spot Bond			5.00000	127.40438	4.99000	127.51908		056,841,423,000,000.00	211,368,284,600	414,949,622,50	
Total I2038 SPOT								6,841,423,000,000.00	211,368,284,600	414,949,622,50	
Total For I2038								6,841,423,000,000.00	211,368,284,600	414,949,622,50	
I2046 On 31/03/2046 Spot Bond			5.00000	110.46326	4.99000	110.60597		18,227,184,000,000.00	3,645,436,800	393,673,423,90	
Total I2046 SPOT								18,227,184,000,000.00	3,645,436,800	393,673,423,90	
Total For I2046								18,227,184,000,000.00	3,645,436,800	393,673,423,90	
I2050 On 31/12/2050 Spot Bond			5.00000	110.05971	4.94500	111.08293		922,598,789,000,000.00	184,519,757,800	392,206,692,20	
Total I2050 SPOT								2,598,789,000,000.00	184,519,757,800	392,206,692,20	
Total For I2050								2,598,789,000,000.00	184,519,757,800	392,206,692,20	
IBG01 On 07/02/2025 Spot Bond					0.00000	101.68517		0.00	0		
Total IBG01 SPOT								0.00	0		
Total For IBG01								0.00	0		
IBG02 On 07/02/2027 Spot Bond					0.00000	101.49761		0.00	0		
Total IBG02 SPOT								0.00	0		
Total For IBG02								0.00	0		
IBL109 On 07/12/2023 Spot Bond			5.27200	331.89775	5.27200	331.81156		0.00	0		
Total IBL109 SPOT								0.00	0		
Total For IBL109								0.00	0		
IBL124 On 14/02/2024 Spot Bond					0.00000	101.94141		0.00	0		
Total IBL124 SPOT								0.00	0		
Total For IBL124								0.00	0		
IBL132 On 12/08/2024 Spot Bond					0.00000	101.80465		0.00	0		
Total IBL132 SPOT								0.00	0		
Total For IBL132								0.00	0		
IBL134 On 17/10/2024 Spot Bond					0.00000	100.10898		0.00	0		
Total IBL134 SPOT								0.00	0		
Total For IBL134								0.00	0		
IBL135 On 22/11/2024 Spot Bond					0.00000	101.53524		0.00	0		
Total IBL135 SPOT								0.00	0		
Total For IBL135								0.00	0		
IBL136 On 22/11/2024 Spot Bond					0.00000	102.32302		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	99.80791				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	99.72701				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.81968				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	100.45993				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	101.32326				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	101.35304				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL154 On 19/11/2025 Spot Bond					0.00000	101.49693				0.00	0	
Total IBL154 SPOT										0.00	0	
Total For IBL154										0.00	0	
IBL160 On 12/02/2026 Spot Bond					0.00000	102.06867				0.00	0	
Total IBL160 SPOT										0.00	0	
Total For IBL160										0.00	0	
IBL162 On 13/04/2024 Spot Bond					0.00000	100.35534				0.00	0	
Total IBL162 SPOT										0.00	0	
Total For IBL162										0.00	0	
IBL163 On 13/04/2026 Spot Bond					0.00000	100.15966				0.00	0	
Total IBL163 SPOT										0.00	0	
Total For IBL163										0.00	0	
IBL167 On 18/05/2024 Spot Bond					0.00000	101.66763				0.00	200,000,000	1,000,000,000
Total IBL167 SPOT										0.00	200,000,000	1,000,000,000
Total For IBL167										0.00	200,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL168 On 18/05/2026 Spot Bond					0.00000	101.72072				0.00	0	100,000,00
Total IBL168 SPOT										0.00	0	100,000,00
Total For IBL168										0.00	0	100,000,00
IBL177 On 19/07/2024 Spot Bond					0.00000	100.19374				0.00	0	
Total IBL177 SPOT										0.00	0	
Total For IBL177										0.00	0	
IBL178 On 19/07/2026 Spot Bond					0.00000	100.07716				0.00	0	
Total IBL178 SPOT										0.00	0	
Total For IBL178										0.00	0	
IBL181 On 25/08/2024 Spot Bond					0.00000	101.37164				0.00	0	
Total IBL181 SPOT										0.00	0	
Total For IBL181										0.00	0	
IBL182 On 25/08/2026 Spot Bond					0.00000	101.55694				0.00	0	
Total IBL182 SPOT										0.00	0	
Total For IBL182										0.00	0	
IBL190 On 10/09/2024 Spot Bond					0.00000	101.21646				0.00	0	
Total IBL190 SPOT										0.00	0	
Total For IBL190										0.00	0	
IBL191 On 10/09/2026 Spot Bond					0.00000	100.68924				0.00	0	
Total IBL191 SPOT										0.00	0	
Total For IBL191										0.00	0	
IBL192 On 08/10/2026 Spot Bond					0.00000	100.24261				0.00	0	
Total IBL192 SPOT										0.00	0	
Total For IBL192										0.00	0	
IBL197 On 08/11/2023 Spot Bond					0.00000	101.15028				0.00	0	
Total IBL197 SPOT										0.00	0	
Total For IBL197										0.00	0	
IBL199 On 11/11/2026 Spot Bond					0.00000	101.76384				0.00	0	
Total IBL199 SPOT										0.00	0	
Total For IBL199										0.00	0	
IBL200 On 02/12/2024 Spot Bond					0.00000	101.13110				0.00	0	
Total IBL200 SPOT										0.00	0	
Total For IBL200										0.00	0	
IBL201 On 02/12/2026 Spot Bond					0.00000	100.82769				0.00	0	
Total IBL201 SPOT										0.00	0	

Contract 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 IBL201										0.00	0	
IBL202 On 02/12/2023 Spot Bond					0.00000	101.39279				0.00	0	3,550,000,00
Total IBL202 SPOT										0.00	0	3,550,000,00
Total For IBL202										0.00	0	3,550,000,00
IBL203 On 09/12/2026 Spot Bond					0.00000	100.74150				0.00	0	
Total IBL203 SPOT										0.00	0	
Total For IBL203										0.00	0	
IBL204 On 09/12/2026 Spot Bond					0.00000	100.87124				0.00	0	
Total IBL204 SPOT										0.00	0	
Total For IBL204										0.00	0	
IBL206 On 09/12/2024 Spot Bond					0.00000	100.48359				0.00	0	
Total IBL206 SPOT										0.00	0	
Total For IBL206										0.00	0	
IBL208 On 31/01/2025 Spot Bond					0.00000	101.63911				0.00	0	
Total IBL208 SPOT										0.00	0	
Total For IBL208										0.00	0	
IBL210 On 18/02/2027 Spot Bond					0.00000	101.58618				0.00	0	
Total IBL210 SPOT										0.00	0	
Total For IBL210										0.00	0	
IBL216 On 18/03/2025 Spot Bond					0.00000	100.85283				0.00	0	
Total IBL216 SPOT										0.00	0	
Total For IBL216										0.00	0	
IBL217 On 18/03/2025 Spot Bond					0.00000	100.80230				0.00	0	
Total IBL217 SPOT										0.00	0	
Total For IBL217										0.00	0	
IBL219 On 31/03/2025 Spot Bond					0.00000	98.34395				0.00	0	
Total IBL219 SPOT										0.00	0	
Total For IBL219										0.00	0	
IBL220 On 31/03/2027 Spot Bond					0.00000	98.77764				0.00	0	
Total IBL220 SPOT										0.00	0	
Total For IBL220										0.00	0	
IBL222 On 13/05/2025 Spot Bond			8.67500	8.67500	8.67500	100.41522				0.00	0	
Total IBL222 SPOT										0.00	0	
Total For IBL222										0.00	0	
IBL223 On 10/05/2027 Spot Bond					0.00000	101.84351				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL223 SPOT										0.00	0	
Total For IBL223										0.00	0	
IBL224 On 17/05/2025 Spot Bond					0.00000	101.44986				0.00	0	
Total IBL224 SPOT										0.00	0	
Total For IBL224										0.00	0	
IBL225 On 25/05/2025 Spot Bond					0.00000	101.39033				0.00	0	
Total IBL225 SPOT										0.00	0	
Total For IBL225										0.00	0	
IBL227 On 25/05/2027 Spot Bond					0.00000	93.74997				0.00	0	
Total IBL227 SPOT										0.00	0	
Total For IBL227										0.00	0	
IBL228 On 09/06/2027 Spot Bond					0.00000	101.15509				0.00	0	
Total IBL228 SPOT										0.00	0	
Total For IBL228										0.00	0	
IBL229 On 13/06/2025 Spot Bond					0.00000	100.65266				0.00	0	
Total IBL229 SPOT										0.00	0	
Total For IBL229										0.00	0	
IBL230 On 14/06/2027 Spot Bond					0.00000	100.80095				0.00	0	
Total IBL230 SPOT										0.00	0	
Total For IBL230										0.00	0	
IBL231 On 21/06/2025 Spot Bond					0.00000	100.79096				0.00	0	
Total IBL231 SPOT										0.00	0	
Total For IBL231										0.00	0	
IBL232 On 24/06/2025 Spot Bond			9.57500	9.57500	9.57500	99.52016				0.00	0	
Total IBL232 SPOT										0.00	0	
Total For IBL232										0.00	0	
IBL233 On 29/06/2025 Spot Bond					0.00000	100.56207				0.00	0	
Total IBL233 SPOT										0.00	0	
Total For IBL233										0.00	0	
IBL234 On 29/06/2027 Spot Bond					0.00000	100.57555				0.00	0	
Total IBL234 SPOT										0.00	0	
Total For IBL234										0.00	0	
IBL235 On 04/07/2024 Spot Bond					0.00000	98.54113				0.00	0	
Total IBL235 SPOT										0.00	0	
Total For IBL235										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL236 On 06/07/2024 Spot Bond					0.00000	96.39058				0.00	0	
Total IBL236 SPOT										0.00	0	
Total For IBL236										0.00	0	
IBL237 On 08/07/2024 Spot Bond					0.00000	98.31889				0.00	0	
Total IBL237 SPOT										0.00	0	
Total For IBL237										0.00	0	
IBL238 On 14/07/2024 Spot Bond			9.21500	9.21500	9.21500	99.87314				0.00	0	
Total IBL238 SPOT										0.00	0	
Total For IBL238										0.00	0	
IBL239 On 18/07/2027 Spot Bond					0.00000	100.02723				0.00	0	
Total IBL239 SPOT										0.00	0	
Total For IBL239										0.00	0	
IBL240 On 18/07/2024 Spot Bond				100.00000	0.00000	100.02274				0.00	0	
Total IBL240 SPOT										0.00	0	
Total For IBL240										0.00	0	
IBL241 On 27/07/2023 Spot Bond					0.00000	99.80196				0.00	0	
Total IBL241 SPOT										0.00	0	
Total For IBL241										0.00	0	
IBL242 On 27/01/2024 Spot Bond					0.00000	99.79528				0.00	0	
Total IBL242 SPOT										0.00	0	
Total For IBL242										0.00	0	
IBL243 On 04/08/2023 Spot Bond					0.00000	101.85247				0.00	0	
Total IBL243 SPOT										0.00	0	
Total For IBL243										0.00	0	
IBL244 On 16/08/2027 Spot Bond			10.48000	10.48000	10.48000	99.71245				0.00	0	
Total IBL244 SPOT										0.00	0	
Total For IBL244										0.00	0	
IBL245 On 17/08/2027 Spot Bond					0.00000	101.72888				0.00	0	
Total IBL245 SPOT										0.00	0	
Total For IBL245										0.00	0	
IBL247 On 23/09/2023 Spot Bond					0.00000	100.67636				0.00	0	2,831,000,00
Total IBL247 SPOT										0.00	0	2,831,000,00
Total For IBL247										0.00	0	2,831,000,00
IBL248 On 30/03/2024 Spot Bond			8.62500	100.62732	8.62500	100.60399				0.00	0	
Total IBL248 SPOT										0.00	0	

Contract 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 IBL248										0.00	0	
IBL249 On 11/04/2024 Spot Bond					0.00000	100.20973				0.00	0	
Total IBL249 SPOT										0.00	0	
Total For IBL249										0.00	0	
IBL250 On 08/11/2024 Spot Bond					0.00000	101.90730				0.00	0	
Total IBL250 SPOT										0.00	0	
Total For IBL250										0.00	0	
IBL251 On 28/05/2024 Spot Bond					0.00000	101.37302				0.00	0	
Total IBL251 SPOT										0.00	0	
Total For IBL251										0.00	0	
IBL252 On 08/12/2025 Spot Bond					0.00000	101.09902				0.00	0	
Total IBL252 SPOT										0.00	0	
Total For IBL252										0.00	0	
IBL258 On 12/12/2023 Spot Bond					0.00000	100.96678				0.00	0	
Total IBL258 SPOT										0.00	0	
Total For IBL258										0.00	0	
IBL259 On 15/12/2025 Spot Bond					0.00000	100.95259				0.00	0	
Total IBL259 SPOT										0.00	0	
Total For IBL259										0.00	0	
IBL260 On 20/12/2027 Spot Bond					0.00000	99.69947				0.00	0	
Total IBL260 SPOT										0.00	0	
Total For IBL260										0.00	0	
IBL261 On 31/01/2026 Spot Bond					0.00000	101.95781				0.00	0	
Total IBL261 SPOT										0.00	0	
Total For IBL261										0.00	0	
IBL262 On 31/01/2028 Spot Bond					0.00000	102.00048				0.00	0	
Total IBL262 SPOT										0.00	0	
Total For IBL262										0.00	0	
IBL263 On 06/02/2027 Spot Bond					0.00000	102.22745				0.00	0	
Total IBL263 SPOT										0.00	0	
Total For IBL263										0.00	0	
IBL264 On 09/02/2025 Spot Bond					0.00000	102.45312				0.00	0	
Total IBL264 SPOT										0.00	0	
Total For IBL264										0.00	0	
IBL266 On 15/02/2026 Spot Bond					0.00000	101.39260				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL266 SPOT										0.00	0	
Total For IBL266										0.00	0	
IBL267 On 16/02/2027 Spot Bond					0.00000	101.64470				0.00	0	
Total IBL267 SPOT										0.00	0	
Total For IBL267										0.00	0	
IBL268 On 24/02/2028 Spot Bond					0.00000	101.49293				0.00	0	
Total IBL268 SPOT										0.00	0	
Total For IBL268										0.00	0	
IBL269 On 09/09/2024 Spot Bond					0.00000	101.05788				0.00	0	
Total IBL269 SPOT										0.00	0	
Total For IBL269										0.00	0	
IBL275 On 05/06/2028 Spot Bond					0.00000	101.25597				0.00	0	
Total IBL275 SPOT										0.00	0	
Total For IBL275										0.00	0	
IBL276 On 11/01/2025 Spot Bond					0.00000	100.21097				0.00	0	
Total IBL276 SPOT										0.00	0	
Total For IBL276										0.00	0	
IBL60 On 17/02/2024 Spot Bond			9.90500	104.50982	9.90500	104.48192				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	100.61084				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			10.15500	100.71082	10.15500	100.68372				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.37500	101.58168	11.37500	101.52890				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.71500	101.53751	10.71500	101.50856				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.98288				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.31658				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.88771				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.89067				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.50662				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	96.79186				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.46500	99.98595	9.46500	99.96069				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	104.05910				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV06 On 22/01/2026 Spot Bond					0.00000	103.64014				0.00	0	
Total INLV06 SPOT										0.00	0	
Total For INLV06										0.00	0	
INLV07 On 09/03/2026 Spot Bond					0.00000	103.39332				0.00	0	
Total INLV07 SPOT										0.00	0	
Total For INLV07										0.00	0	
INLV08 On 12/06/2026 Spot Bond					0.00000	105.73552				0.00	0	
Total INLV08 SPOT										0.00	0	
Total For INLV08										0.00	0	
INLV09 On 24/08/2026 Spot Bond					0.00000	102.29251				0.00	0	
Total INLV09 SPOT										0.00	0	
Total For INLV09										0.00	0	
INLV10 On 06/03/2027 Spot Bond					0.00000	101.47434				0.00	0	
Total INLV10 SPOT										0.00	0	

Contract 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 INLV10										0.00	0	
INLV11 On 22/03/2027 Spot Bond					0.00000	101.69554				0.00	0	
Total INLV11 SPOT										0.00	0	
Total For INLV11										0.00	0	
INLV12 On 25/06/2027 Spot Bond					0.00000	101.31380				0.00	0	
Total INLV12 SPOT										0.00	0	
Total For INLV12										0.00	0	
INLV13 On 28/06/2028 Spot Bond					0.00000	100.68298				0.00	0	
Total INLV13 SPOT										0.00	0	
Total For INLV13										0.00	0	
INLV14 On 30/09/2028 Spot Bond					0.00000	100.54706				0.00	0	
Total INLV14 SPOT										0.00	0	
Total For INLV14										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	100.05301				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.78181				0.00	0	100,000,00
Total IPF30 SPOT										0.00	0	100,000,00
Total For IPF30										0.00	0	100,000,00
IPF31 On 25/03/2026 Spot Bond					0.00000	101.28083				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	100.45307				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF34 On 15/12/2026 Spot Bond					0.00000	100.95259				0.00	0	
Total IPF34 SPOT										0.00	0	
Total For IPF34										0.00	0	
IPF35 On 23/02/2028 Spot Bond					0.00000	101.49592				0.00	0	
Total IPF35 SPOT										0.00	0	
Total For IPF35										0.00	0	
IPF36 On 23/02/2029 Spot Bond					0.00000	101.51131				0.00	0	
Total IPF36 SPOT										0.00	0	
Total For IPF36										0.00	0	
IPF37 On 23/02/2026 Spot Bond					0.00000	101.47273				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF37 SPOT										0.00	0	
Total For IPF37										0.00	0	
IPF38 On 23/02/2028 Spot Bond					0.00000	101.50365				0.00	1,128,000,000	282,000,000
Total IPF38 SPOT										0.00	1,128,000,000	282,000,000
Total For IPF38										0.00	1,128,000,000	282,000,000
IPF39 On 23/02/2029 Spot Bond					0.00000	101.51131				0.00	0	
Total IPF39 SPOT										0.00	0	
Total For IPF39										0.00	0	
IPFC42 On 29/08/2023 Spot Bond					0.00000	101.27599				0.00	0	
Total IPFC42 SPOT										0.00	0	
Total For IPFC42										0.00	0	
IPFG01 On 22/06/2024 Spot Bond					0.00000	101.14251				0.00	0	
Total IPFG01 SPOT										0.00	0	
Total For IPFG01										0.00	0	
IPFG02 On 23/02/2026 Spot Bond					0.00000	101.45727				0.00	0	
Total IPFG02 SPOT										0.00	0	
Total For IPFG02										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	102.48406				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IVC140 On 18/04/2024 Spot Bond					0.00000	100.16943				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC147 On 21/12/2023 Spot Bond					0.00000	100.86222				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	101.22482				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC186 On 21/12/2024 Spot Bond			8.84500	98.68542	8.84500	98.66208				0.00	0	
Total IVC186 SPOT										0.00	0	
Total For IVC186										0.00	0	
IVC190 On 15/12/2023 Spot Bond					0.00000	101.17200				0.00	0	
Total IVC190 SPOT										0.00	0	
Total For IVC190										0.00	0	
IVC194 On 31/07/2023 Spot Bond			7.85500	103.37030	7.85500	103.34811				0.00	0	
Total IVC194 SPOT										0.00	0	
Total For IVC194										0.00	0	
IVC198 On 13/08/2026 Spot Bond					0.00000	103.11517				0.00	0	
Total IVC198 SPOT										0.00	0	
Total For IVC198										0.00	0	
IVC200 On 31/08/2023 Spot Bond			8.89500	102.67410	8.89500	102.64933				0.00	0	
Total IVC200 SPOT										0.00	0	
Total For IVC200										0.00	0	
IVC201 On 10/09/2026 Spot Bond					0.00000	101.16940				0.00	0	
Total IVC201 SPOT										0.00	0	
Total For IVC201										0.00	0	
IVC202 On 31/08/2023 Spot Bond			8.83500	102.65141	8.83500	102.62683				0.00	0	
Total IVC202 SPOT										0.00	0	
Total For IVC202										0.00	0	
IVC204 On 18/11/2023 Spot Bond					0.00000	101.67337				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	293,300,00
Total IVC210 SPOT										0.00	0	293,300,00
Total For IVC210										0.00	0	293,300,00
IVC213 On 26/04/2025 Spot Bond					0.00000	100.45090				0.00	0	90,000,00
Total IVC213 SPOT										0.00	0	90,000,00
Total For IVC213										0.00	0	90,000,00
IVC216 On 22/04/2025 Spot Bond			9.07500	101.03706	9.07500	101.01256				0.00	0	
Total IVC216 SPOT										0.00	0	
Total For IVC216										0.00	0	
IVC221 On 07/08/2023 Spot Bond			9.77000	9.77000	9.77000	101.67043				0.00	0	
Total IVC221 SPOT										0.00	0	

Contract 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 IVC221										0.00	0	
IVC222 On 28/07/2024 Spot Bond			9.09000	9.09000	9.09000	99.77923				0.00	0	
Total IVC222 SPOT										0.00	0	
Total For IVC222										0.00	0	
IVC223 On 29/07/2023 Spot Bond					0.00000	101.98580				0.00	0	
Total IVC223 SPOT										0.00	0	
Total For IVC223										0.00	0	
IVC224 On 19/11/2024 Spot Bond					0.00000	101.60132				0.00	0	
Total IVC224 SPOT										0.00	0	
Total For IVC224										0.00	0	
IVC225 On 27/09/2023 Spot Bond			10.71500	10.71500	10.71500	100.08091				0.00	0	
Total IVC225 SPOT										0.00	0	
Total For IVC225										0.00	0	
IVC226 On 01/09/2024 Spot Bond					0.00000	101.34073				0.00	0	
Total IVC226 SPOT										0.00	0	
Total For IVC226										0.00	0	
IVC227 On 13/01/2024 Spot Bond			10.08500	10.08500	10.08500	99.52805				0.00	0	
Total IVC227 SPOT										0.00	0	
Total For IVC227										0.00	0	
IVC229 On 15/01/2024 Spot Bond					0.00000	100.05212				0.00	0	
Total IVC229 SPOT										0.00	0	
Total For IVC229										0.00	0	
IVC230 On 26/01/2024 Spot Bond			9.06000	9.06000	9.06000	99.84717				0.00	0	
Total IVC230 SPOT										0.00	0	
Total For IVC230										0.00	0	
IVC231 On 14/10/2023 Spot Bond			9.68500	9.68500	9.68500	99.88175				0.00	0	
Total IVC231 SPOT										0.00	0	
Total For IVC231										0.00	0	
IVC232 On 28/11/2025 Spot Bond					0.00000	101.42125				0.00	0	
Total IVC232 SPOT										0.00	0	
Total For IVC232										0.00	0	
IVC234 On 20/12/2027 Spot Bond					0.00000	100.87643				0.00	0	
Total IVC234 SPOT										0.00	0	
Total For IVC234										0.00	0	
IVC236 On 20/06/2024 Spot Bond					0.00000	100.87187				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC236 SPOT										0.00	0	
Total For IVC236										0.00	0	
IVC237 On 20/12/2027 Spot Bond					0.00000	100.53598				0.00	0	
Total IVC237 SPOT										0.00	0	
Total For IVC237										0.00	0	
IVC238 On 20/12/2027 Spot Bond					0.00000	100.88421				0.00	0	
Total IVC238 SPOT										0.00	0	
Total For IVC238										0.00	0	
IVC239 On 02/06/2026 Spot Bond					0.00000	101.42994				0.00	0	
Total IVC239 SPOT										0.00	0	
Total For IVC239										0.00	0	
IVC240 On 20/12/2027 Spot Bond					0.00000	100.87830				0.00	0	
Total IVC240 SPOT										0.00	0	
Total For IVC240										0.00	0	
IVC241 On 20/12/2027 Spot Bond					0.00000	100.86475				0.00	0	
Total IVC241 SPOT										0.00	0	
Total For IVC241										0.00	0	
IVC242 On 02/06/2026 Spot Bond					0.00000	101.41724				0.00	0	
Total IVC242 SPOT										0.00	0	
Total For IVC242										0.00	0	
IVC243 On 27/12/2023 Spot Bond					0.00000	100.58618				0.00	0	
Total IVC243 SPOT										0.00	0	
Total For IVC243										0.00	0	
IVC244 On 20/12/2027 Spot Bond					0.00000	100.86786				0.00	0	
Total IVC244 SPOT										0.00	0	
Total For IVC244										0.00	0	
IVC245 On 20/07/2028 Spot Bond					0.00000	100.87248				0.00	0	
Total IVC245 SPOT										0.00	0	
Total For IVC245										0.00	0	
IVC247 On 31/03/2028 Spot Bond				101.91731	0.00000	103.09599				0.00	0	
Total IVC247 SPOT										0.00	0	
Total For IVC247										0.00	0	
IVC248 On 31/03/2028 Spot Bond				101.91731	0.00000	103.50257				0.00	0	
Total IVC248 SPOT										0.00	0	
Total For IVC248										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC249 On 21/07/2028 Spot Bond					0.00000	99.94237				0.00	0	
Total IVC249 SPOT										0.00	0	
Total For IVC249										0.00	0	
IVC250 On 26/04/2024 Spot Bond					0.00000	99.80800				0.00	0	
Total IVC250 SPOT										0.00	0	
Total For IVC250										0.00	0	
IVC251 On 19/01/2024 Spot Bond			8.63500	8.63500	8.63500	101.41766				0.00	0	
Total IVC251 SPOT										0.00	0	
Total For IVC251										0.00	0	
IVC252 On 20/06/2024 Spot Bond			11.21500	11.21500	11.21500	100.22231				0.00	0	
Total IVC252 SPOT										0.00	0	
Total For IVC252										0.00	0	
IVC253 On 20/07/2028 Spot Bond					0.00000	100.89349				0.00	0	
Total IVC253 SPOT										0.00	0	
Total For IVC253										0.00	0	
IVC255 On 20/07/2028 Spot Bond					0.00000	100.91683				0.00	0	
Total IVC255 SPOT										0.00	0	
Total For IVC255										0.00	0	
IVC256 On 20/07/2028 Spot Bond					0.00000	99.96946				0.00	0	
Total IVC256 SPOT										0.00	0	
Total For IVC256										0.00	0	
IVC257 On 02/10/2025 Spot Bond					0.00000	100.43919				0.00	0	
Total IVC257 SPOT										0.00	0	
Total For IVC257										0.00	0	
IVC258 On 13/06/2024 Spot Bond					0.00000	101.01385				0.00	0	
Total IVC258 SPOT										0.00	0	
Total For IVC258										0.00	0	
IVC259 On 20/07/2028 Spot Bond					0.00000	101.09049				0.00	0	
Total IVC259 SPOT										0.00	0	
Total For IVC259										0.00	0	
IVC260 On 02/10/2025 Spot Bond					0.00000	100.43919				0.00	0	
Total IVC260 SPOT										0.00	0	
Total For IVC260										0.00	0	
IVC261 On 26/01/2024 Spot Bond					0.00000	99.82112				0.00	0	
Total IVC261 SPOT										0.00	0	

Contract 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 IVC261										0.00	0	
IVC262 On 20/07/2028 Spot Bond					0.00000	100.26445				0.00	0	
Total IVC262 SPOT										0.00	0	
Total For IVC262										0.00	0	
IVC263 On 02/11/2025 Spot Bond					0.00000	100.20622				0.00	0	
Total IVC263 SPOT										0.00	0	
Total For IVC263										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	100.14130				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	102.17476				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP017 On 19/10/2023 Spot Bond					0.00000	99.99990				0.00	0	
Total KAP017 SPOT										0.00	0	
Total For KAP017										0.00	0	
KAP018 On 14/04/2024 Spot Bond					0.00000	100.57196				0.00	0	
Total KAP018 SPOT										0.00	0	
Total For KAP018										0.00	0	
KAP019 On 28/07/2024 Spot Bond					0.00000	99.75517				0.00	0	
Total KAP019 SPOT										0.00	0	
Total For KAP019										0.00	0	
KAP020 On 15/12/2025 Spot Bond					0.00000	100.96449				0.00	0	
Total KAP020 SPOT										0.00	0	
Total For KAP020										0.00	0	
KAP021 On 15/09/2026 Spot Bond					0.00000	101.82464				0.00	0	
Total KAP021 SPOT										0.00	0	
Total For KAP021										0.00	0	
KAP022 On 18/02/2025 Spot Bond					0.00000	101.58197				0.00	0	
Total KAP022 SPOT										0.00	0	
Total For KAP022										0.00	0	
KAP023 On 04/03/2027 Spot Bond					0.00000	101.44338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP023 SPOT										0.00	0	
Total For KAP023										0.00	0	
KAP024 On 12/04/2025 Spot Bond					0.00000	100.33211				0.00	0	
Total KAP024 SPOT										0.00	0	
Total For KAP024										0.00	0	
KAP025 On 12/04/2027 Spot Bond					0.00000	100.47165				0.00	0	
Total KAP025 SPOT										0.00	0	
Total For KAP025										0.00	0	
KAP026 On 28/09/2025 Spot Bond					0.00000	100.53313				0.00	0	
Total KAP026 SPOT										0.00	0	
Total For KAP026										0.00	0	
KAP027 On 28/09/2027 Spot Bond					0.00000	100.58412				0.00	0	
Total KAP027 SPOT										0.00	0	
Total For KAP027										0.00	0	
KAP028 On 18/11/2025 Spot Bond					0.00000	101.57697				0.00	0	
Total KAP028 SPOT										0.00	0	
Total For KAP028										0.00	0	
KAP029 On 18/11/2027 Spot Bond					0.00000	101.59886				0.00	0	
Total KAP029 SPOT										0.00	0	
Total For KAP029										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.21500	114.09361	10.21500	114.06272				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.98244				0.00	0	600,000,00
Total LGL09 SPOT										0.00	0	600,000,00
Total For LGL09										0.00	0	600,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	101.02510				0.00	0	
Total LGL10 SPOT										0.00	0	
Total For LGL10										0.00	0	
LGL11 On 09/09/2026 Spot Bond					0.00000	104.28576				0.00	0	
Total LGL11 SPOT										0.00	0	
Total For LGL11										0.00	0	
LGL12 On 04/10/2027 Spot Bond					0.00000	101.27067				0.00	0	100,000,00
Total LGL12 SPOT										0.00	0	100,000,00
Total For LGL12										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
LHC01 On 19/07/2025 Spot Bond					0.00000	100.75835				0.00	0	
Total LHC01 SPOT										0.00	0	
Total For LHC01										0.00	0	
LHC02 On 19/07/2027 Spot Bond					0.00000	100.91081				0.00	0	
Total LHC02 SPOT										0.00	0	
Total For LHC02										0.00	0	
LRFA4 On 20/11/2025 Spot Bond					0.00000	101.56021				0.00	0	80,000,00
Total LRFA4 SPOT										0.00	0	80,000,00
Total For LRFA4										0.00	0	80,000,00
LRFB4 On 20/11/2025 Spot Bond					0.00000	101.59170				0.00	0	
Total LRFB4 SPOT										0.00	0	
Total For LRFB4										0.00	0	
LRFC4 On 20/11/2025 Spot Bond					0.00000	101.62319				0.00	0	
Total LRFC4 SPOT										0.00	0	
Total For LRFC4										0.00	0	
MAR01 On 17/09/2023 Spot Bond					0.00000	101.10264				0.00	0	
Total MAR01B SPOT										0.00	0	
Total For MAR01B										0.00	0	
MAR02 On 17/09/2024 Spot Bond					0.00000	101.18297				0.00	0	
Total MAR02B SPOT										0.00	0	
Total For MAR02B										0.00	0	
MAR03 On 17/03/2030 Spot Bond			14.72500	14.72500	14.72500	102.81656				0.00	0	
Total MAR03B SPOT										0.00	0	
Total For MAR03B										0.00	0	
MBF06i On 17/11/2023 Spot Bond					0.00000	101.53206				0.00	0	65,000,00
Total MBF068 SPOT										0.00	0	65,000,00
Total For MBF068										0.00	0	65,000,00
MBF07i On 28/05/2024 Spot Bond					0.00000	101.52658				0.00	4,520,000,000	4,520,000,00
Total MBF070 SPOT										0.00	4,520,000,000	4,520,000,00
Total For MBF070										0.00	4,520,000,000	4,520,000,00
MBF07 On 17/09/2024 Spot Bond					0.00000	100.91042				0.00	0	
Total MBF071 SPOT										0.00	0	
Total For MBF071										0.00	0	
MBF07i On 31/05/2025 Spot Bond					0.00000	101.52896				0.00	0	
Total MBF072 SPOT										0.00	0	

Contract 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 MBF072										0.00	0	
MBF07: On 30/09/2025 Spot Bond					0.00000	100.71493				0.00	0	
Total MBF073 SPOT										0.00	0	
Total For MBF073										0.00	0	
MBF07: On 31/05/2024 Spot Bond					0.00000	101.25535				0.00	0	
Total MBF074 SPOT										0.00	0	
Total For MBF074										0.00	0	
MBF07: On 21/05/2026 Spot Bond					0.00000	101.28580				0.00	0	
Total MBF075 SPOT										0.00	0	
Total For MBF075										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	99.79704				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.64918				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2024 Spot Bond					0.00000	101.60050				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.86121				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 26/03/2024 Spot Bond					0.00000	100.66849				0.00	0	
Total MBP052 SPOT										0.00	0	
Total For MBP052										0.00	0	
MMIG0: On 12/08/2025 Spot Bond			9.46500	9.46500	9.46500	108.25794				0.00	0	
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0: On 19/10/2028 Spot Bond					0.00000	100.29288				0.00	0	580,000,00
Total MMIG06 SPOT										0.00	0	580,000,00
Total For MMIG06										0.00	0	580,000,00
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.51883				0.00	0	
Total MMIG07 SPOT										0.00	0	
Total For MMIG07										0.00	0	
MML01: On 10/12/2026 Spot Bond					0.00000	101.86810				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.13500	98.62109	10.13500	98.59445				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MML03 On 15/03/2028 Spot Bond					0.00000	102.40886				0.00	0	
Total MML03 SPOT										0.00	0	
Total For MML03										0.00	0	
MML04 On 15/03/2028 Spot Bond			10.36500	93.72149	10.36500	93.66260				0.00	0	
Total MML04 SPOT										0.00	0	
Total For MML04										0.00	0	
MML05 On 25/05/2027 Spot Bond					0.00000	102.19780				0.00	0	500,000,00
Total MML05 SPOT										0.00	0	500,000,00
Total For MML05										0.00	0	500,000,00
MML06 On 25/05/2029 Spot Bond			10.65000	98.76222	10.65000	98.73438				0.00	0	
Total MML06 SPOT										0.00	0	
Total For MML06										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	101.49681				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	102.78446				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	102.22499				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	101.97161				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	102.32240				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	101.86193				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN20 On 07/09/2026 Spot Bond					0.00000	102.86210				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN22 On 29/07/2023 Spot Bond					0.00000	99.69465				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			10.06000	95.89404	10.06000	95.86804				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	102.62408				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTN25 On 29/06/2024 Spot Bond					0.00000	101.15112				0.00	0	
Total MTN25 SPOT										0.00	0	
Total For MTN25										0.00	0	
MTN26 On 29/06/2026 Spot Bond					0.00000	102.24998				0.00	2,560,000,000	1,530,000,000
Total MTN26 SPOT										0.00	2,560,000,000	1,530,000,000
Total For MTN26										0.00	2,560,000,000	1,530,000,000
MTN27 On 29/06/2028 Spot Bond					0.00000	102.86410				0.00	0	
Total MTN27 SPOT										0.00	0	
Total For MTN27										0.00	0	
MTN28 On 15/03/2025 Spot Bond					0.00000	101.53774				0.00	0	
Total MTN28 SPOT										0.00	0	
Total For MTN28										0.00	0	
MTN29 On 15/03/2027 Spot Bond					0.00000	102.11638				0.00	940,000,000	470,000,000
Total MTN29 SPOT										0.00	940,000,000	470,000,000
Total For MTN29										0.00	940,000,000	470,000,000
MTN30 On 15/09/2028 Spot Bond					0.00000	102.60076				0.00	0	
Total MTN30 SPOT										0.00	0	
Total For MTN30										0.00	0	
MTN31 On 13/09/2025 Spot Bond					0.00000	101.36279				0.00	0	
Total MTN31 SPOT										0.00	0	
Total For MTN31										0.00	0	
MTN32 On 13/09/2027 Spot Bond					0.00000	101.84988				0.00	0	100,000,000
Total MTN32 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For MTN32										0.00	0	100,000,00
MTN33 On 13/09/2029 Spot Bond					0.00000	101.84590				0.00	0	
Total MTN33 SPOT										0.00	0	
Total For MTN33										0.00	0	
MTN35 On 14/11/2027 Spot Bond					0.00000	102.23922				0.00	0	
Total MTN35 SPOT										0.00	0	
Total For MTN35										0.00	0	
MTN36 On 14/11/2029 Spot Bond					0.00000	101.75607				0.00	0	
Total MTN36 SPOT										0.00	0	
Total For MTN36										0.00	0	
MTN37 On 29/06/2026 Spot Bond					0.00000	100.54284				0.00	0	
Total MTN37 SPOT										0.00	0	
Total For MTN37										0.00	0	
MTN38 On 29/06/2028 Spot Bond					0.00000	100.55511				0.00	0	
Total MTN38 SPOT										0.00	0	
Total For MTN38										0.00	0	
MTN39 On 29/06/2030 Spot Bond					0.00000	100.56835				0.00	0	
Total MTN39 SPOT										0.00	0	
Total For MTN39										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	101.62190				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
MWAR(On 22/02/2024 Spot Bond					0.00000	101.73620				0.00	0	40,000,00
Total MWAR06 SPOT										0.00	0	40,000,00
Total For MWAR06										0.00	0	40,000,00
MWAR(On 22/11/2024 Spot Bond					0.00000	101.60604				0.00	0	
Total MWAR07 SPOT										0.00	0	
Total For MWAR07										0.00	0	
MWAR(On 22/05/2025 Spot Bond					0.00000	101.60616				0.00	0	
Total MWAR08 SPOT										0.00	0	
Total For MWAR08										0.00	0	
MWAR(On 22/11/2025 Spot Bond					0.00000	101.55547				0.00	0	100,000,00
Total MWAR09 SPOT										0.00	0	100,000,00
Total For MWAR09										0.00	0	100,000,00
MWAR(On 22/11/2023 Spot Bond					0.00000	101.46134				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MWAR10 SPOT										0.00	0	
Total For MWAR10										0.00	0	
N7C25 On 20/06/2025 Spot Bond					0.00000	100.89368				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/06/2025 Spot Bond					0.00000	100.99092				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/06/2025 Spot Bond					0.00000	101.08019				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM03 On 01/08/2023 Spot Bond			9.86500	104.69046	9.86500	104.66227				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			10.97500	103.72505	10.97500	103.69444				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	102.40390				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	102.78158				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	102.41839				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBG06 On 29/07/2028 Spot Bond					0.00000	102.07876				0.00	0	
Total NBG06G SPOT										0.00	0	
Total For NBG06G										0.00	0	
NBG07 On 15/12/2028 Spot Bond					0.00000	100.92507				0.00	0	
Total NBG07G SPOT										0.00	0	
Total For NBG07G										0.00	0	
NBK13 On 19/03/2024 Spot Bond			9.42500	103.41972	9.42500	103.39384				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK16/ On 12/02/2025 Spot Bond			9.54500	103.95872	9.54500	103.93194				0.00	0	1,000,000,00
Total NBK16A SPOT										0.00	0	1,000,000,00
Total For NBK16A										0.00	0	1,000,000,00
NBK17/ On 22/04/2026 Spot Bond			9.75500	102.85157	9.75500	102.82481				0.00	0	
Total NBK17A SPOT										0.00	0	
Total For NBK17A										0.00	0	
NBK20/ On 01/06/2026 Spot Bond			9.52500	103.41562	9.52500	103.38933				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK21/ On 21/07/2027 Spot Bond			9.92500	102.25438	9.92500	102.22701				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK23/ On 19/11/2025 Spot Bond			8.59300	106.11159	8.59300	106.08733				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24/ On 19/11/2027 Spot Bond			9.96500	105.15886	9.96500	105.13108				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK25I On 12/02/2025 Spot Bond					0.00000	103.09165				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	102.02010				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/ On 10/05/2026 Spot Bond			9.56000	105.95566	9.56000	105.92878				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/ On 02/08/2023 Spot Bond			8.24000	104.69773	8.24000	104.67417				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK29/ On 31/07/2026 Spot Bond			9.70500	106.96866	9.70500	106.94065				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/ On 20/02/2024 Spot Bond			9.39500	104.07641	9.39500	104.05001				0.00	0	
Total NBK30A SPOT										0.00	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 NBK30A										0.00	0	
NBK31 On 09/11/2023 Spot Bond			9.13500	101.85007	9.13500	101.82528				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	104.36751				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK4 On 28/10/2024 Spot Bond					0.00000	86.10828				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.47843				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.12010				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	102.80230				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.72502				0.00	2,000,000,000	500,000,000
Total NBK47B SPOT										0.00	2,000,000,000	500,000,000
Total For NBK47B										0.00	2,000,000,000	500,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	101.97788				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	102.27034				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	101.79411				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	102.23859				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	102.66275				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	102.26934				0.00	0	
Total NBK56 SPOT										0.00	0	
Total For NBK56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	102.16463				0.00	0	
Total NBK57 SPOT										0.00	0	
Total For NBK57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.96021				0.00	0	
Total NBK58 SPOT										0.00	0	
Total For NBK58										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	101.59768				0.00	0	
Total NBK60 SPOT										0.00	0	
Total For NBK60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	101.81374				0.00	0	
Total NBK61 SPOT										0.00	0	
Total For NBK61										0.00	0	
NBKB6 On 15/04/2024 Spot Bond					0.00000	100.22724				0.00	0	
Total NBK62 SPOT										0.00	0	
Total For NBK62										0.00	0	
NBKB6 On 21/02/2026 Spot Bond					0.00000	101.38521				0.00	0	
Total NBK63 SPOT										0.00	0	
Total For NBK63										0.00	0	
NBKB6 On 15/04/2028 Spot Bond					0.00000	100.46530				0.00	0	
Total NBK64 SPOT										0.00	0	
Total For NBK64										0.00	0	
NBKB6 On 21/02/2028 Spot Bond					0.00000	101.98827				0.00	0	100,000,00
Total NBK65 SPOT										0.00	0	100,000,00
Total For NBK65										0.00	0	100,000,00
NBKB6 On 21/02/2030 Spot Bond					0.00000	101.49068				0.00	0	
Total NBK66 SPOT										0.00	0	
Total For NBK66										0.00	0	
NBKB6 On 21/02/2033 Spot Bond					0.00000	101.50166				0.00	0	
Total NBK67 SPOT										0.00	0	
Total For NBK67										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.73861				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.96000	103.31373	10.96000	103.28377				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.82753				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			10.61500	103.36862	10.61500	103.33957				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.83143				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.83749				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.84528				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.26916				0.00	0	
Total NDAL02 SPOT										0.00	0	
Total For NDAL02										0.00	0	
NDAL0: On 06/06/2025 Spot Bond					0.00000	101.26916				0.00	0	
Total NDAL03 SPOT										0.00	0	
Total For NDAL03										0.00	0	
NGL01: On 01/07/2025 Spot Bond					0.00000	101.67220				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL05: On 26/07/2023 Spot Bond					0.00000	102.44670				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.83730				0.00	0	90,000,00
Total NGL06 SPOT										0.00	0	90,000,00
Total For NGL06										0.00	0	90,000,00
NGL07 On 09/04/2024 Spot Bond					0.00000	100.84897				0.00	960,000,000	480,000,00
Total NGL07 SPOT										0.00	960,000,000	480,000,00
Total For NGL07										0.00	960,000,000	480,000,00
NGL08 On 02/07/2025 Spot Bond					0.00000	104.04299				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGL09 On 19/06/2026 Spot Bond					0.00000	101.63492				0.00	0	
Total NGL09 SPOT										0.00	0	
Total For NGL09										0.00	0	
NGL10 On 27/12/2026 Spot Bond					0.00000	100.63322				0.00	0	
Total NGL10 SPOT										0.00	0	
Total For NGL10										0.00	0	
NGL11 On 19/11/2027 Spot Bond					0.00000	101.66224				0.00	0	
Total NGL11 SPOT										0.00	0	
Total For NGL11										0.00	0	
NGLT11 On 20/10/2023 Spot Bond					0.00000	100.57061				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	102.51030				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	103.20683				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	104.64612				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	105.55979				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGT10 On 19/11/2025 Spot Bond					0.00000	106.09033				0.00	0	
Total NGT107 SPOT										0.00	0	
Total For NGT107										0.00	0	
NGT10 On 08/09/2026 Spot Bond					0.00000	105.29856				0.00	0	
Total NGT108 SPOT										0.00	0	
Total For NGT108										0.00	0	
NGT10 On 04/11/2026 Spot Bond					0.00000	102.45512				0.00	0	
Total NGT109 SPOT										0.00	0	
Total For NGT109										0.00	0	
NGT11 On 27/12/2026 Spot Bond					0.00000	102.16537				0.00	0	
Total NGT110 SPOT										0.00	0	
Total For NGT110										0.00	0	
NGT11 On 23/04/2027 Spot Bond					0.00000	100.70768				0.00	0	
Total NGT111 SPOT										0.00	0	
Total For NGT111										0.00	0	
NGT11 On 10/12/2027 Spot Bond					0.00000	101.17043				0.00	0	
Total NGT112 SPOT										0.00	0	
Total For NGT112										0.00	0	
NGT11 On 28/06/2028 Spot Bond					0.00000	100.70779				0.00	0	
Total NGT113 SPOT										0.00	0	
Total For NGT113										0.00	0	
NGT1G On 16/06/2026 Spot Bond					0.00000	102.88317				0.00	0	
Total NGT1G SPOT										0.00	0	
Total For NGT1G										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	101.16114				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	106.43674				0.00	0	3,401,000,00
Total NHM016 SPOT										0.00	0	3,401,000,00
Total For NHM016										0.00	0	3,401,000,00
NHM01 On 25/05/2024 Spot Bond					0.00000	104.03012				0.00	0	468,000,00
Total NHM019 SPOT										0.00	0	468,000,00
Total For NHM019										0.00	0	468,000,00
NHM02 On 25/11/2023 Spot Bond					0.00000	102.66393				0.00	0	
Total NHM020 SPOT										0.00	0	

Contract 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 NHM020										0.00	0	
NHM02 On 26/11/2026 Spot Bond					0.00000	103.85211				0.00	0	18,800,000.00
Total NHM021 SPOT										0.00	0	18,800,000.00
Total For NHM021										0.00	0	18,800,000.00
NHM02 On 23/09/2027 Spot Bond					0.00000	100.86902				0.00	0	
Total NHM022 SPOT										0.00	0	
Total For NHM022										0.00	0	
NHM02 On 21/10/2025 Spot Bond					0.00000	99.93939				0.00	0	
Total NHM023 SPOT										0.00	0	
Total For NHM023										0.00	0	
NHM02 On 25/05/2024 Spot Bond					0.00000	101.49461				0.00	0	
Total NHM024 SPOT										0.00	0	
Total For NHM024										0.00	0	
NHM02 On 25/05/2026 Spot Bond					0.00000	101.63759				0.00	0	60,000.00
Total NHM025 SPOT										0.00	0	60,000.00
Total For NHM025										0.00	0	60,000.00
NHM02 On 25/05/2028 Spot Bond					0.00000	101.74905				0.00	0	
Total NHM026 SPOT										0.00	0	
Total For NHM026										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.87000	5.87000	5.87000	228.15452				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	217.53258				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			5.11500	5.11500	5.11500	168.46474				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.39000	5.39000	5.39000	116.71827		754,600,000.000.00		140,000,000	70,000.00	
Total NI29 SPOT								754,600,000.000.00		140,000,000	70,000.00	
Total For NI29								754,600,000.000.00		140,000,000	70,000.00	
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	117.02455				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	168.20584				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	280.17107	3.45000	280.11181				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.02000	5.02000	5.02000	168.69943				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.70500	4.70500	4.70500	220.87602				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.85000	219.55789	4.85000	219.50325				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.64000	92.42622	5.64000	118.36236				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	100.13218				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	149.68305				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	100.91219				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	101.38052				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN026 On 21/11/2025 Spot Bond					0.00000	101.46052				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	101.95518				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	99.99688				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2025 Spot Bond					0.00000	101.08074				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	99.40519				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	101.57460				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	99.52527				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	101.94293				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	101.09486				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	97.22647				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	87.43943				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	95.35372				0.00	0	
Total NN058 SPOT										0.00	0	

Contract 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 NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.89675				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN075 On 18/03/2024 Spot Bond					0.00000	96.13544				0.00	0	
Total NN075 SPOT										0.00	0	
Total For NN075										0.00	0	
NN090 On 10/06/2024 Spot Bond					0.00000	94.62778				0.00	0	
Total NN090 SPOT										0.00	0	
Total For NN090										0.00	0	
NN096 On 14/06/2024 Spot Bond					0.00000	101.78897				0.00	0	
Total NN096 SPOT										0.00	0	
Total For NN096										0.00	0	
NN097 On 27/06/2024 Spot Bond					0.00000	101.45537				0.00	0	
Total NN097 SPOT										0.00	0	
Total For NN097										0.00	0	
NN104 On 18/06/2024 Spot Bond					0.00000	100.87538				0.00	0	
Total NN104 SPOT										0.00	0	
Total For NN104										0.00	0	
NN106 On 14/06/2024 Spot Bond					0.00000	100.99311				0.00	0	
Total NN106 SPOT										0.00	0	
Total For NN106										0.00	0	
NN107 On 18/06/2024 Spot Bond					0.00000	100.87538				0.00	0	
Total NN107 SPOT										0.00	0	
Total For NN107										0.00	0	
NN116 On 23/10/2023 Spot Bond					0.00000	98.45320				0.00	0	
Total NN116 SPOT										0.00	0	
Total For NN116										0.00	0	
NN120 On 05/11/2026 Spot Bond					0.00000	93.71242				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	100.84601				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NN163 SPOT										0.00	0	
Total For NN163										0.00	0	
NN176 On 18/06/2024 Spot Bond					0.00000	100.84065				0.00	0	
Total NN176 SPOT										0.00	0	
Total For NN176										0.00	0	
NN177 On 12/11/2025 Spot Bond			10.99500	10.99500	10.99500	101.19802				0.00	0	
Total NN177 SPOT										0.00	0	
Total For NN177										0.00	0	
NN178 On 02/04/2029 Spot Bond			10.28500	10.28500	10.28500	102.17683				0.00	0	
Total NN178 SPOT										0.00	0	
Total For NN178										0.00	0	
NN179 On 15/09/2028 Spot Bond			10.31000	10.31000	10.31000	101.10706				0.00	0	
Total NN179 SPOT										0.00	0	
Total For NN179										0.00	0	
NN196 On 22/02/2024 Spot Bond					0.00000	101.49591				0.00	0	
Total NN196 SPOT										0.00	0	
Total For NN196										0.00	0	
NN226 On 21/12/2024 Spot Bond					0.00000	100.72180				0.00	0	
Total NN226 SPOT										0.00	0	
Total For NN226										0.00	0	
NN229 On 31/03/2032 Spot Bond					0.00000	100.63935				0.00	0	
Total NN229 SPOT										0.00	0	
Total For NN229										0.00	0	
NN230 On 31/01/2030 Spot Bond					0.00000	100.62099				0.00	0	
Total NN230 SPOT										0.00	0	
Total For NN230										0.00	0	
NN231 On 31/03/2026 Spot Bond					0.00000	100.59817				0.00	0	
Total NN231 SPOT										0.00	0	
Total For NN231										0.00	0	
NN232 On 28/02/2028 Spot Bond					0.00000	100.58740				0.00	0	
Total NN232 SPOT										0.00	0	
Total For NN232										0.00	0	
NN233 On 30/06/2025 Spot Bond					0.00000	102.44354				0.00	0	
Total NN233 SPOT										0.00	0	
Total For NN233										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN234 On 29/06/2028 Spot Bond					0.00000	100.43045				0.00	0	
Total NN234 SPOT										0.00	0	
Total For NN234										0.00	0	
NN235 On 09/06/2028 Spot Bond					0.00000	100.39110				0.00	0	
Total NN235 SPOT										0.00	0	
Total For NN235										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	107.96099				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	154.12000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	141.00000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	156.50000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	154.60000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	151.68266				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	

Contract 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 NNF046										0.00	0	
NNF08: On 11/03/2027 Spot Bond					0.00000	91.49408				0.00	0	
Total NNF080 SPOT										0.00	0	
Total For NNF080										0.00	0	
NNF08: On 07/04/2027 Spot Bond					0.00000	96.24644				0.00	0	
Total NNF081 SPOT										0.00	0	
Total For NNF081										0.00	0	
NNF08: On 26/11/2027 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF089 SPOT										0.00	0	
Total For NNF089										0.00	0	
NNF09: On 17/08/2023 Spot Bond					0.00000	101.50639				0.00	0	
Total NNF092 SPOT										0.00	0	
Total For NNF092										0.00	0	
NNF09: On 29/03/2028 Spot Bond					0.00000	100.59296				0.00	0	
Total NNF099 SPOT										0.00	0	
Total For NNF099										0.00	0	
NNF10: On 30/03/2028 Spot Bond					0.00000	100.56255				0.00	0	
Total NNF100 SPOT										0.00	0	
Total For NNF100										0.00	0	
NNF10: On 21/04/2028 Spot Bond					0.00000	100.85075				0.00	0	
Total NNF102 SPOT										0.00	0	
Total For NNF102										0.00	0	
NNF10: On 04/05/2028 Spot Bond					0.00000	102.22535				0.00	0	
Total NNF103 SPOT										0.00	0	
Total For NNF103										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	124.50413				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2: On 22/05/2052 Spot Bond					0.00000	89.36824				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2: On 22/05/2054 Spot Bond					0.00000	101.66481				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2: On 22/05/2055 Spot Bond					0.00000	97.66228				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2053 Spot Bond					0.00000	101.59002				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.60574				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	109.69451				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2055 Spot Bond					0.00000	94.48400				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2054 Spot Bond					0.00000	101.70000				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	101.63716				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	111.41591				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	101.44064				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 30/11/2028 Spot Bond			11.73500	103.64688	11.73500	103.61459				0.00	0	420,000,00
Total NRA028 SPOT										0.00	0	420,000,00
Total For NRA028										0.00	0	420,000,00
NRA02 On 30/11/2028 Spot Bond			100.00000	14.81844	100.00000	14.78565				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	101.42780				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Inter
NTC28 On 12/12/2024 Spot Bond					0.00000	101.47448				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC33 On 28/01/2027 Spot Bond					0.00000	99.76056				0.00	0	
Total NTC33 SPOT										0.00	0	
Total For NTC33										0.00	0	
NTC34 On 26/02/2025 Spot Bond					0.00000	101.80374				0.00	0	5,100,000,00
Total NTC34 SPOT										0.00	0	5,100,000,00
Total For NTC34										0.00	0	5,100,000,00
NTC35 On 07/09/2025 Spot Bond					0.00000	101.21752				0.00	0	2,810,000,00
Total NTC35 SPOT										0.00	0	2,810,000,00
Total For NTC35										0.00	0	2,810,000,00
NTC36 On 07/09/2027 Spot Bond					0.00000	101.96192				0.00	0	750,000,00
Total NTC36 SPOT										0.00	0	750,000,00
Total For NTC36										0.00	0	750,000,00
NTC37 On 12/10/2027 Spot Bond					0.00000	100.19202				0.00	0	
Total NTC37 SPOT										0.00	0	
Total For NTC37										0.00	0	
NTC38 On 14/02/2026 Spot Bond					0.00000	101.98609				0.00	0	
Total NTC38 SPOT										0.00	0	
Total For NTC38										0.00	0	
NTC39 On 14/02/2028 Spot Bond					0.00000	101.67834				0.00	0	
Total NTC39 SPOT										0.00	0	
Total For NTC39										0.00	0	
NTC40 On 12/10/2024 Spot Bond					0.00000	100.18342				0.00	0	
Total NTC40 SPOT										0.00	0	
Total For NTC40										0.00	0	
NTCG0 On 19/03/2024 Spot Bond					0.00000	100.85119				0.00	0	
Total NTCG01 SPOT										0.00	0	
Total For NTCG01										0.00	0	
OML07 On 19/03/2025 Spot Bond			8.88500	106.77597	8.88500	106.75075				0.00	0	1,530,000,00
Total OML07 SPOT										0.00	0	1,530,000,00
Total For OML07										0.00	0	1,530,000,00
OML10 On 14/09/2025 Spot Bond			9.36500	107.70984	9.36500	107.68306				0.00	0	670,000,00
Total OML10 SPOT										0.00	0	670,000,00

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 OML10										0.00	0	670,000,00
OML11 On 11/06/2024 Spot Bond					0.00000	101.53101				0.00	0	
Total OML11 SPOT										0.00	0	
Total For OML11										0.00	0	
OML12 On 12/11/2025 Spot Bond					0.00000	103.46385				0.00	0	40,000,00
Total OML12 SPOT										0.00	0	40,000,00
Total For OML12										0.00	0	40,000,00
OML13 On 23/09/2026 Spot Bond					0.00000	101.63793				0.00	0	
Total OML13 SPOT										0.00	0	
Total For OML13										0.00	0	
OML14 On 23/06/2027 Spot Bond					0.00000	101.45960				0.00	0	
Total OML14 SPOT										0.00	0	
Total For OML14										0.00	0	
OML15 On 28/10/2027 Spot Bond					0.00000	99.76242				0.00	0	
Total OML15 SPOT										0.00	0	
Total For OML15										0.00	0	
OML16 On 23/05/2028 Spot Bond					0.00000	101.65302				0.00	0	
Total OML16 SPOT										0.00	0	
Total For OML16										0.00	0	
PARS0 On 13/12/2025 Spot Bond					0.00000	101.39663				0.00	0	100,000,00
Total PARS01 SPOT										0.00	0	100,000,00
Total For PARS01										0.00	0	100,000,00
PARS0 On 13/12/2027 Spot Bond					0.00000	101.88155				0.00	0	100,000,00
Total PARS02 SPOT										0.00	0	100,000,00
Total For PARS02										0.00	0	100,000,00
PEP02 On 10/03/2025 Spot Bond					0.00000	102.01646				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PEP03 On 05/05/2024 Spot Bond					0.00000	102.43302				0.00	0	
Total PEP03 SPOT										0.00	0	
Total For PEP03										0.00	0	
PEP04 On 05/05/2026 Spot Bond					0.00000	103.17998				0.00	0	
Total PEP04 SPOT										0.00	0	
Total For PEP04										0.00	0	
PEP05 On 06/03/2026 Spot Bond					0.00000	101.21654				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 Intert
Total PEP05 SPOT										0.00	0	100,000,00
Total For PEP05										0.00	0	100,000,00
PEP06 On 06/03/2028 Spot Bond					0.00000	101.38644				0.00	0	
Total PEP06 SPOT										0.00	0	
Total For PEP06										0.00	0	
PMM57 On 08/10/2023 Spot Bond					0.00000	100.25949				0.00	0	
Total PMM57 SPOT										0.00	0	
Total For PMM57										0.00	0	
PMM58 On 28/02/2025 Spot Bond					0.00000	101.43186				0.00	0	
Total PMM58 SPOT										0.00	0	
Total For PMM58										0.00	0	
PMM59 On 28/02/2025 Spot Bond					0.00000	101.39871				0.00	0	
Total PMM59 SPOT										0.00	0	
Total For PMM59										0.00	0	
PMM60 On 28/02/2026 Spot Bond					0.00000	101.41870				0.00	0	
Total PMM60 SPOT										0.00	0	
Total For PMM60										0.00	0	
R186 On 21/12/2026 Spot Bond			9.14000	104.73586	9.21500	104.48889			641,967,395,512,000.00	2,367,830,130,800	1,586,497,702,30	
Total R186 SPOT									11,967,395,512,000.00	367,830,130,800	586,497,702,30	
Total For R186									11,967,395,512,000.00	367,830,130,800	586,497,702,30	
R197 On 07/12/2023 Spot Bond			4.20200	333.23828	4.20200	333.16119			389,945,600,000,000.00	92,800,000,000	494,141,900,00	
Total R197 SPOT									19,945,600,000,000.00	92,800,000,000	494,141,900,00	
Total For R197									19,945,600,000,000.00	92,800,000,000	494,141,900,00	
R202 On 07/12/2033 Spot Bond			4.87000	248.17466	4.87000	248.11273			11,586,320,244,000.00	2,379,121,200	110,734,809,60	
Total R202 SPOT									11,586,320,244,000.00	2,379,121,200	110,734,809,60	
Total For R202									11,586,320,244,000.00	2,379,121,200	110,734,809,60	
R2030 On 31/01/2030 Spot Bond			10.43000	92.44707	10.47000	92.24874			319,825,305,685,000.00	2,331,718,629,500	2,258,706,989,70	
Total R2030 SPOT									19,825,305,685,000.00	331,718,629,500	258,706,989,70	
Total For R2030									19,825,305,685,000.00	331,718,629,500	258,706,989,70	
R2032 On 31/03/2032 Spot Bond			11.08000	86.93262	11.11500	86.73517			240,259,203,512,000.00	3,090,276,101,400	2,848,128,568,40	
Total R2032 SPOT									10,259,203,512,000.00	090,276,101,400	348,128,568,40	
Total For R2032									10,259,203,512,000.00	090,276,101,400	348,128,568,40	
R2035 On 28/02/2035 Spot Bond			11.73500	85.51236	11.77500	85.26851			099,675,153,736,000.00	1,883,227,537,600	1,673,855,604,50	
Total R2035 SPOT									19,675,153,736,000.00	883,227,537,600	673,855,604,50	
Total For R2035									19,675,153,736,000.00	883,227,537,600	673,855,604,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2037 On 31/01/2037 Spot Bond			12.08000	80.41035	12.11500	80.19538			367,372,996,496,000.00	1,272,133,526,200	1,697,213,147,700
Total R2037 SPOT									367,372,996,496,000.00	272,133,526,200	597,213,147,700
Total For R2037									367,372,996,496,000.00	272,133,526,200	597,213,147,700
R2040 On 31/01/2040 Spot Bond			12.35500	80.80654	12.37000	80.69486			393,266,557,282,000.00	1,407,791,708,400	1,786,180,639,200
Total R2040 SPOT									393,266,557,282,000.00	407,791,708,400	786,180,639,200
Total For R2040									393,266,557,282,000.00	407,791,708,400	786,180,639,200
R2044 On 31/01/2044 Spot Bond			12.41000	77.09906	12.42000	77.01662			092,212,579,408,000.00	1,699,614,228,800	2,743,170,600,000
Total R2044 SPOT									92,212,579,408,000.00	699,614,228,800	743,170,600,000
Total For R2044									92,212,579,408,000.00	699,614,228,800	743,170,600,000
R2048 On 28/02/2048 Spot Bond			12.35500	75.70057	12.37500	75.56032			028,311,271,607,000.00	1,459,191,523,400	5,113,550,202,100
Total R2048 SPOT									28,311,271,607,000.00	459,191,523,400	113,550,202,100
Total For R2048									28,311,271,607,000.00	459,191,523,400	113,550,202,100
R2053 On 31/03/2053 Spot Bond			12.38500	97.52043	12.40500	97.34029			426,475,397,454,000.00	195,920,500,400	194,530,688,600
Total R2053 SPOT									426,475,397,454,000.00	195,920,500,400	194,530,688,600
Total For R2053									426,475,397,454,000.00	195,920,500,400	194,530,688,600
R209 On 31/03/2036 Spot Bond			11.79500	65.83423	11.83000	65.64727			814,664,518,893,000.00	1,171,230,565,400	902,876,421,700
Total R209 SPOT									814,664,518,893,000.00	171,230,565,400	902,876,421,700
Total For R209									814,664,518,893,000.00	171,230,565,400	902,876,421,700
R210 On 31/03/2028 Spot Bond			4.36000	224.23533	4.35000	224.27912			157,066,647,344,000.00	36,024,460,400	318,868,051,000
Total R210 SPOT									157,066,647,344,000.00	36,024,460,400	318,868,051,000
Total For R210									157,066,647,344,000.00	36,024,460,400	318,868,051,000
R213 On 28/02/2031 Spot Bond			10.84000	83.11751	10.87500	82.93852			259,738,887,664,000.00	1,038,721,299,600	1,608,741,947,000
Total R213 SPOT									259,738,887,664,000.00	1,038,721,299,600	1,608,741,947,000
Total For R213									259,738,887,664,000.00	1,038,721,299,600	1,608,741,947,000
R214 On 28/02/2041 Spot Bond			12.20500	61.54825	12.22000	61.45671			377,202,608,457,000.00	358,640,115,400	422,771,238,400
Total R214 SPOT									377,202,608,457,000.00	358,640,115,400	422,771,238,400
Total For R214									377,202,608,457,000.00	358,640,115,400	422,771,238,400
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.49104			0.00	0	90,000,000
Total RDFB15 SPOT									0.00	0	90,000,000
Total For RDFB15									0.00	0	90,000,000
RDFB1 On 11/02/2024 Spot Bond					0.00000	102.02513			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	102.35961			0.00	0	0
Total RDFB18 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 RDFB18										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.06936				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.29799				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.88941				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.82521				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFB2 On 26/07/2024 Spot Bond					0.00000	100.38301				0.00	0	70,000,00
Total RDFB27 SPOT										0.00	0	70,000,00
Total For RDFB27										0.00	0	70,000,00
RDFG0 On 21/09/2025 Spot Bond					0.00000	101.02066				0.00	0	
Total RDFG01 SPOT										0.00	0	
Total For RDFG01										0.00	0	
RDFG0 On 21/09/2027 Spot Bond					0.00000	100.87955				0.00	0	100,000,00
Total RDFG02 SPOT										0.00	0	100,000,00
Total For RDFG02										0.00	0	100,000,00
RDFG0 On 21/09/2029 Spot Bond					0.00000	100.80227				0.00	0	
Total RDFG03 SPOT										0.00	0	
Total For RDFG03										0.00	0	
RDFG0 On 21/09/2032 Spot Bond					0.00000	100.82475				0.00	0	
Total RDFG04 SPOT										0.00	0	
Total For RDFG04										0.00	0	
RDFG0 On 09/12/2025 Spot Bond					0.00000	101.11080				0.00	0	
Total RDFG05 SPOT										0.00	0	
Total For RDFG05										0.00	0	
RDFG0 On 09/12/2026 Spot Bond					0.00000	101.11944				0.00	0	
Total RDFG06 SPOT										0.00	0	
Total For RDFG06										0.00	0	
RED13 On 13/05/2026 Spot Bond					0.00000	102.27254				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED131 SPOT										0.00	0	
Total For RED131										0.00	0	
RED16: On 07/12/2023 Spot Bond					0.00000	101.60426				0.00	0	
Total RED162 SPOT										0.00	0	
Total For RED162										0.00	0	
RED17 On 14/11/2025 Spot Bond					0.00000	102.28452				0.00	0	
Total RED171 SPOT										0.00	0	
Total For RED171										0.00	0	
RED30: On 17/11/2023 Spot Bond					0.00000	102.43820				0.00	0	
Total RED302 SPOT										0.00	0	
Total For RED302										0.00	0	
RED40: On 29/01/2024 Spot Bond					0.00000	102.86326				0.00	0	
Total RED402 SPOT										0.00	0	
Total For RED402										0.00	0	
RED50 On 05/12/2023 Spot Bond					0.00000	101.62403				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60: On 09/08/2024 Spot Bond					0.00000	100.29073				0.00	0	
Total RED603 SPOT										0.00	0	
Total For RED603										0.00	0	
RED70: On 17/04/2026 Spot Bond					0.00000	100.07791				0.00	0	
Total RED706 SPOT										0.00	0	
Total For RED706										0.00	0	
RED70 On 17/04/2026 Spot Bond					0.00000	100.08483				0.00	0	
Total RED707 SPOT										0.00	0	
Total For RED707										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	102.17395				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										0.00	0	
RES50 On 22/10/2023 Spot Bond					0.00000	99.98928				0.00	0	
Total RES50 SPOT										0.00	0	
Total For RES50										0.00	0	
RES52 On 07/05/2024 Spot Bond					0.00000	102.41316				0.00	0	
Total RES52 SPOT										0.00	0	
Total For RES52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES53 On 20/09/2025 Spot Bond					0.00000	100.82483				0.00	0	
Total RES53 SPOT										0.00	0	
Total For RES53										0.00	0	
RES59 On 13/10/2027 Spot Bond					0.00000	100.16481				0.00	0	
Total RES59 SPOT										0.00	0	
Total For RES59										0.00	0	
RES60 On 06/12/2025 Spot Bond					0.00000	101.16706				0.00	0	
Total RES60 SPOT										0.00	0	
Total For RES60										0.00	0	
RES61 On 15/12/2027 Spot Bond					0.00000	100.94344				0.00	0	
Total RES61 SPOT										0.00	0	
Total For RES61										0.00	0	
RES62 On 13/02/2028 Spot Bond					0.00000	101.70842				0.00	0	
Total RES62 SPOT										0.00	0	
Total For RES62										0.00	0	
RES63 On 15/09/2026 Spot Bond					0.00000	100.92511				0.00	0	
Total RES63 SPOT										0.00	0	
Total For RES63										0.00	0	
RFCA1 On 20/12/2026 Spot Bond					0.00000	100.79376				0.00	0	
Total RFCA1 SPOT										0.00	0	
Total For RFCA1										0.00	0	
RFCA2 On 20/12/2026 Spot Bond					0.00000	100.79142				0.00	0	
Total RFCA2 SPOT										0.00	0	
Total For RFCA2										0.00	0	
RFCB1 On 20/12/2026 Spot Bond					0.00000	100.82337				0.00	0	
Total RFCB1 SPOT										0.00	0	
Total For RFCB1										0.00	0	
RFCB2 On 20/12/2026 Spot Bond					0.00000	100.81558				0.00	0	
Total RFCB2 SPOT										0.00	0	
Total For RFCB2										0.00	0	
RFCC1 On 20/12/2026 Spot Bond					0.00000	100.85842				0.00	0	
Total RFCC1 SPOT										0.00	0	
Total For RFCC1										0.00	0	
RFCC2 On 20/12/2026 Spot Bond					0.00000	100.85063				0.00	0	
Total RFCC2 SPOT										0.00	0	

Contract 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 RFCC2										0.00	0	
RFCD1 On 20/12/2026 Spot Bond					0.00000	100.94396				0.00	0	
Total RFCD1 SPOT										0.00	0	
Total For RFCD1										0.00	0	
RFCD2 On 20/12/2026 Spot Bond					0.00000	100.93619				0.00	0	
Total RFCD2 SPOT										0.00	0	
Total For RFCD2										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RN2027 On 11/07/2027 Spot Bond					0.00000	101.52979				0.00	1,000,000,000	1,000,000,000
Total RN2027 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RN2027										0.00	1,000,000,000	1,000,000,000
RN2030 On 17/09/2030 Spot Bond					0.00000	99.79437				0.00	0	
Total RN2030 SPOT										0.00	0	
Total For RN2030										0.00	0	
RW23 On 10/12/2023 Spot Bond			10.14500	100.75055	10.14500	100.72363				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.97000	94.38395	11.97000	94.35398				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
RW31 On 30/06/2031 Spot Bond			12.18500	93.06810	12.18500	93.03803				0.00	0	
Total RW31 SPOT										0.00	0	
Total For RW31										0.00	0	
RWL26 On 30/06/2026 Spot Bond					0.00000	102.04964				0.00	0	
Total RWL26 SPOT										0.00	0	
Total For RWL26										0.00	0	
RWL28 On 30/06/2028 Spot Bond			11.15000	95.13601	11.15000	95.10781				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	102.14338				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total SBN02 SPOT									0.00	0	
Total For SBN02									0.00	0	
SBN03 On 03/08/2026 Spot Bond					0.00000	102.47907			0.00	0	
Total SBN03 SPOT									0.00	0	
Total For SBN03									0.00	0	
SBS20 On 15/05/2026 Spot Bond			9.69000	102.64546	9.69000	102.61907			0.00	0	
Total SBS20 SPOT									0.00	0	
Total For SBS20									0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.00405			0.00	0	
Total SBS21 SPOT									0.00	0	
Total For SBS21									0.00	0	
SBS27 On 20/02/2024 Spot Bond			9.50500	104.52878	9.50500	104.50197			0.00	0	160,000,00
Total SBS27 SPOT									0.00	0	160,000,00
Total For SBS27									0.00	0	160,000,00
SBS3 On 25/05/2026 Spot Bond			9.69500	97.58313	9.69500	97.55803			0.00	0	
Total SBS3 SPOT									0.00	0	
Total For SBS3									0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.99000	100.34792	9.99000	100.32120			0.00	0	
Total SBS31 SPOT									0.00	0	
Total For SBS31									0.00	0	
SBS34 On 19/09/2024 Spot Bond			9.69500	103.78577	9.69500	103.75908			0.00	0	
Total SBS34 SPOT									0.00	0	
Total For SBS34									0.00	0	
SBS38 On 29/01/2025 Spot Bond			9.72500	98.89937	9.72500	103.40652		1,361,500,000,000.00	140,000,000	260,000,00	
Total SBS38 SPOT								1,361,500,000,000.00	140,000,000	260,000,00	
Total For SBS38								1,361,500,000,000.00	140,000,000	260,000,00	
SBS39 On 29/01/2030 Spot Bond			10.59500	95.67093	10.59500	100.48482		0.00	0		
Total SBS39 SPOT								0.00	0		
Total For SBS39								0.00	0		
SBS42 On 12/11/2025 Spot Bond			9.64000	103.99526	9.64000	103.96866		0.00	0		
Total SBS42 SPOT								0.00	0		
Total For SBS42								0.00	0		
SBS43 On 12/11/2027 Spot Bond			10.10500	104.44797	10.10500	104.42000		0.00	0		
Total SBS43 SPOT								0.00	0		
Total For SBS43								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS51 On 31/01/2024 Spot Bond			9.39500	9.39500	9.39500	104.74969				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	102.85471				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.39153				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.76961				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	103.31418				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	102.30065				0.00	0	10,000,00
Total SBS62 SPOT										0.00	0	10,000,00
Total For SBS62										0.00	0	10,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	102.95718				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.06435				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	102.04691				0.00	0	60,000,00
Total SBS65 SPOT										0.00	0	60,000,00
Total For SBS65										0.00	0	60,000,00
SBS67 On 26/06/2029 Spot Bond					0.00000	101.47057				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.65586				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	101.32172				0.00	0	
Total SBS69 SPOT										0.00	0	

Contract 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 SBS69										0.00	0	
SBS70 On 02/02/2025 Spot Bond					0.00000	102.00504				0.00	0	
Total SBS70 SPOT										0.00	0	
Total For SBS70										0.00	0	
SBS71 On 02/02/2027 Spot Bond					0.00000	102.11012				0.00	0	
Total SBS71 SPOT										0.00	0	
Total For SBS71										0.00	0	
SBS72 On 02/02/2029 Spot Bond					0.00000	101.65617				0.00	0	
Total SBS72 SPOT										0.00	0	
Total For SBS72										0.00	0	
SBS74 On 26/04/2025 Spot Bond					0.00000	100.09717				0.00	0	
Total SBS74 SPOT										0.00	0	
Total For SBS74										0.00	0	
SBS75 On 26/04/2027 Spot Bond					0.00000	101.01035				0.00	0	90,000,00
Total SBS75 SPOT										0.00	0	90,000,00
Total For SBS75										0.00	0	90,000,00
SBS76 On 26/04/2032 Spot Bond					0.00000	101.64695				0.00	0	
Total SBS76 SPOT										0.00	0	
Total For SBS76										0.00	0	
SBS77 On 19/10/2027 Spot Bond					0.00000	100.65580				0.00	0	
Total SBS77 SPOT										0.00	0	
Total For SBS77										0.00	0	
SBS78 On 01/12/2025 Spot Bond					0.00000	101.28175				0.00	0	
Total SBS78 SPOT										0.00	0	
Total For SBS78										0.00	0	
SBS79 On 01/06/2028 Spot Bond					0.00000	102.11961				0.00	0	100,000,00
Total SBS79 SPOT										0.00	0	100,000,00
Total For SBS79										0.00	0	100,000,00
SBS80 On 03/02/2028 Spot Bond			10.11000	10.11000	10.11000	100.75896				0.00	0	
Total SBS80 SPOT										0.00	0	
Total For SBS80										0.00	0	
SBSI11 On 07/12/2023 Spot Bond			5.10200	332.11001	5.10200	332.02528				0.00	0	
Total SBSI11 SPOT										0.00	0	
Total For SBSI11										0.00	0	
SBSI14 On 07/12/2033 Spot Bond			5.62000	5.62000	5.62000	232.95962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBSS0 On 19/08/2024 Spot Bond					0.00000	101.57213				0.00	0	
Total SBSS01 SPOT										0.00	0	
Total For SBSS01										0.00	0	
SBSS01 On 19/08/2026 Spot Bond					0.00000	100.87212				0.00	0	
Total SBSS02 SPOT										0.00	0	
Total For SBSS02										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.37093				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT104 On 30/09/2025 Spot Bond					0.00000	104.82054				0.00	0	
Total SBT104 SPOT										0.00	0	
Total For SBT104										0.00	0	
SBT105 On 31/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SBT105 SPOT										0.00	0	
Total For SBT105										0.00	0	
SBT106 On 31/12/2026 Spot Bond					0.00000	103.67392				0.00	0	
Total SBT106 SPOT										0.00	0	
Total For SBT106										0.00	0	
SBT107 On 08/04/2027 Spot Bond					0.00000	102.67020				0.00	0	4,000,000.00
Total SBT107 SPOT										0.00	0	4,000,000.00
Total For SBT107										0.00	0	4,000,000.00
SBT108 On 13/07/2027 Spot Bond					0.00000	102.51014				0.00	0	
Total SBT108 SPOT										0.00	0	
Total For SBT108										0.00	0	
SBT109 On 31/12/2027 Spot Bond					0.00000	100.86477				0.00	0	
Total SBT109 SPOT										0.00	0	
Total For SBT109										0.00	0	
SBT110 On 30/06/2028 Spot Bond					0.00000	101.53913				0.00	0	
Total SBT110 SPOT										0.00	0	
Total For SBT110										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.64665				0.00	0	100,000.00
Total SBT202 SPOT										0.00	0	100,000.00
Total For SBT202										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
SBT203 On 03/12/2023 Spot Bond			10.10000	101.38219	10.10000	101.35516				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	100.33991				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	103.02369				0.00	0	980,000,00
Total SBT206 SPOT										0.00	0	980,000,00
Total For SBT206										0.00	0	980,000,00
SBT207 On 25/06/2025 Spot Bond					0.00000	104.51062				0.00	0	143,800,00
Total SBT207 SPOT										0.00	0	143,800,00
Total For SBT207										0.00	0	143,800,00
SBT208 On 28/11/2025 Spot Bond					0.00000	103.62745				0.00	0	
Total SBT208 SPOT										0.00	0	
Total For SBT208										0.00	0	
SBT209 On 29/06/2026 Spot Bond					0.00000	101.69093				0.00	0	
Total SBT209 SPOT										0.00	0	
Total For SBT209										0.00	0	
SLI5 On 16/08/2026 Spot Bond					0.00000	102.40051				0.00	0	
Total SLI5 SPOT										0.00	0	
Total For SLI5										0.00	0	
SLI6 On 16/08/2028 Spot Bond					0.00000	102.20722				0.00	0	
Total SLI6 SPOT										0.00	0	
Total For SLI6										0.00	0	
SLI7 On 16/08/2028 Spot Bond			10.16500	96.78132	10.16500	96.75482				0.00	0	
Total SLI7 SPOT										0.00	0	
Total For SLI7										0.00	0	
SLRA6 On 15/11/2023 Spot Bond					0.00000	101.87149				0.00	0	
Total SLRA6 SPOT										0.00	0	
Total For SLRA6										0.00	0	
SLRA7 On 15/08/2024 Spot Bond					0.00000	101.75152				0.00	0	
Total SLRA7 SPOT										0.00	0	
Total For SLRA7										0.00	0	
SLRA8 On 15/08/2025 Spot Bond					0.00000	101.73381				0.00	0	130,000,00
Total SLRA8 SPOT										0.00	0	130,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRA8										0.00	0	130,000,00
SLRA9 On 15/08/2027 Spot Bond					0.00000	101.78667				0.00	0	
Total SLRA9 SPOT										0.00	0	
Total For SLRA9										0.00	0	
SLRB6 On 15/11/2023 Spot Bond					0.00000	101.82223				0.00	0	
Total SLRB6 SPOT										0.00	0	
Total For SLRB6										0.00	0	
SLRB7 On 15/08/2024 Spot Bond					0.00000	101.80453				0.00	0	
Total SLRB7 SPOT										0.00	0	
Total For SLRB7										0.00	0	
SLRB8 On 15/08/2025 Spot Bond					0.00000	101.76914				0.00	0	
Total SLRB8 SPOT										0.00	0	
Total For SLRB8										0.00	0	
SLRB9 On 15/08/2027 Spot Bond					0.00000	101.82199				0.00	0	
Total SLRB9 SPOT										0.00	0	
Total For SLRB9										0.00	0	
SLRC6 On 15/11/2023 Spot Bond					0.00000	101.85757				0.00	0	
Total SLRC6 SPOT										0.00	0	
Total For SLRC6										0.00	0	
SLRC7 On 15/08/2024 Spot Bond					0.00000	101.84869				0.00	0	
Total SLRC7 SPOT										0.00	0	
Total For SLRC7										0.00	0	
SLRC8 On 15/08/2025 Spot Bond					0.00000	101.83980				0.00	0	
Total SLRC8 SPOT										0.00	0	
Total For SLRC8										0.00	0	
SLRC9 On 15/08/2027 Spot Bond					0.00000	101.89261				0.00	0	
Total SLRC9 SPOT										0.00	0	
Total For SLRC9										0.00	0	
SNT05 On 30/11/2025 Spot Bond					0.00000	101.43765				0.00	0	
Total SNT05 SPOT										0.00	0	
Total For SNT05										0.00	0	
SNT06 On 16/05/2027 Spot Bond					0.00000	102.26961				0.00	0	280,000,00
Total SNT06 SPOT										0.00	0	280,000,00
Total For SNT06										0.00	0	280,000,00
SNT07 On 06/04/2028 Spot Bond					0.00000	100.35564				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SNT07 SPOT										0.00	0	
Total For SNT07										0.00	0	
SOL01 On 17/10/2025 Spot Bond					0.00000	100.39123				0.00	400,000,000	200,000,00
Total SOL01 SPOT										0.00	400,000,000	200,000,00
Total For SOL01										0.00	400,000,000	200,000,00
SOL02 On 17/10/2027 Spot Bond					0.00000	100.67151				0.00	0	
Total SOL02 SPOT										0.00	0	
Total For SOL02										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.87621				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.44835				0.00	0	50,000,00
Total SPDA14 SPOT										0.00	0	50,000,00
Total For SPDA14										0.00	0	50,000,00
SPDA1 On 21/08/2026 Spot Bond					0.00000	101.46722				0.00	0	
Total SPDA15 SPOT										0.00	0	
Total For SPDA15										0.00	0	
SPDA1 On 21/08/2025 Spot Bond					0.00000	101.44992				0.00	0	
Total SPDA16 SPOT										0.00	0	
Total For SPDA16										0.00	0	
SPDA1 On 21/08/2027 Spot Bond					0.00000	101.47181				0.00	0	
Total SPDA17 SPOT										0.00	0	
Total For SPDA17										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	100.89375				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	101.40052				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	101.42380				0.00	0	100,000,00
Total SPG007 SPOT										0.00	0	100,000,00
Total For SPG007										0.00	0	100,000,00
SPG00 On 15/10/2024 Spot Bond					0.00000	100.67264				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SPG010 On 01/12/2023 Spot Bond					0.00000	101.65788				0.00	0	
Total SPG010 SPOT										0.00	0	
Total For SPG010										0.00	0	
SPG011 On 12/07/2025 Spot Bond					0.00000	100.63468				0.00	0	
Total SPG011 SPOT										0.00	0	
Total For SPG011										0.00	0	
SPG012 On 29/03/2028 Spot Bond					0.00000	100.91990				0.00	0	1,000,000.00
Total SPG012 SPOT										0.00	0	1,000,000.00
Total For SPG012										0.00	0	1,000,000.00
SPG013 On 03/07/2028 Spot Bond					0.00000	100.54409				0.00	0	
Total SPG013 SPOT										0.00	0	
Total For SPG013										0.00	0	
SPGC04 On 29/03/2024 Spot Bond					0.00000	100.51659				0.00	0	
Total SPGC04 SPOT										0.00	0	
Total For SPGC04										0.00	0	
SSA08 On 16/05/2024 Spot Bond					0.00000	101.08351				0.00	0	
Total SSA08 SPOT										0.00	0	
Total For SSA08										0.00	0	
SSN011 On 31/01/2025 Spot Bond			5.86000	5.86000	5.86000	166.63935				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			9.19000	104.58830	9.19000	104.56262				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			10.36500	85.26065	10.36500	85.23724				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	100.72718				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN040 On 13/10/2023 Spot Bond					0.00000	100.43267				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN041 On 13/10/2023 Spot Bond			9.64500	102.59316	9.64500	102.56665				0.00	0	
Total SSN041 SPOT										0.00	0	

Contract 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 SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.59000	119.07035	5.59000	119.03815				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	101.03680				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	102.10712				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.69652				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05: On 08/12/2023 Spot Bond			5.23200	5.23200	5.23200	331.86181				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN06: On 31/01/2025 Spot Bond			5.26500	5.26500	5.26500	168.09504				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	115.05175				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN06: On 31/03/2029 Spot Bond			5.34000	5.34000	5.34000	117.02350				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.53000	5.53000	5.53000	213.19589				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN07: On 15/06/2028 Spot Bond					0.00000	104.55755				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	101.47945				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	101.09589				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	102.00752				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.74500	5.74500	5.74500	230.54218				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	102.16889				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.61288				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN10: On 31/01/2030 Spot Bond			11.13500	89.47093	11.13500	89.44415				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.88652				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SSN10: On 31/03/2028 Spot Bond			5.51000	213.43526	5.51000	213.37836				0.00	0	
Total SSN104 SPOT										0.00	0	
Total For SSN104										0.00	0	
SSN10: On 07/12/2033 Spot Bond			5.82000	229.16899	5.82000	229.10601				0.00	0	
Total SSN105 SPOT										0.00	0	
Total For SSN105										0.00	0	
SSN111 On 31/03/2024 Spot Bond					0.00000	95.86796				0.00	0	
Total SSN111 SPOT										0.00	0	
Total For SSN111										0.00	0	
SSN12: On 11/09/2023 Spot Bond					0.00000	101.03696				0.00	0	
Total SSN120 SPOT										0.00	0	
Total For SSN120										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN12: On 31/08/2024 Spot Bond					0.00000	101.24594				0.00	0	
Total SSN121 SPOT										0.00	0	
Total For SSN121										0.00	0	
SSN13: On 27/10/2023 Spot Bond					0.00000	99.24532				0.00	0	
Total SSN139 SPOT										0.00	0	
Total For SSN139										0.00	0	
SSN14: On 03/11/2023 Spot Bond					0.00000	99.02756				0.00	0	
Total SSN140 SPOT										0.00	0	
Total For SSN140										0.00	0	
SSN14: On 09/11/2023 Spot Bond					0.00000	99.23879				0.00	0	
Total SSN142 SPOT										0.00	0	
Total For SSN142										0.00	0	
SSN15: On 21/02/2024 Spot Bond			7.93500	7.93500	7.93500	100.81854				0.00	0	
Total SSN150 SPOT										0.00	0	
Total For SSN150										0.00	0	
SSN17: On 28/02/2025 Spot Bond					0.00000	98.08775				0.00	0	
Total SSN173 SPOT										0.00	0	
Total For SSN173										0.00	0	
SSN17: On 28/02/2027 Spot Bond					0.00000	101.64053				0.00	0	
Total SSN174 SPOT										0.00	0	
Total For SSN174										0.00	0	
SSN17: On 31/03/2046 Spot Bond			5.00880	110.31335	5.00880	110.28542				0.00	0	
Total SSN175 SPOT										0.00	0	
Total For SSN175										0.00	0	
SSN17: On 31/12/2050 Spot Bond			5.00628	44.94984	5.00628	109.91280				0.00	0	
Total SSN176 SPOT										0.00	0	
Total For SSN176										0.00	0	
SSN17: On 28/09/2027 Spot Bond					0.00000	100.52690				0.00	0	
Total SSN178 SPOT										0.00	0	
Total For SSN178										0.00	0	
SSN18: On 09/06/2024 Spot Bond					0.00000	101.02546				0.00	0	
Total SSN180 SPOT										0.00	0	
Total For SSN180										0.00	0	
SSN18: On 18/02/2024 Spot Bond					0.00000	101.50281				0.00	0	
Total SSN183 SPOT										0.00	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 SSN183										0.00	0	
SSN19: On 20/09/2023 Spot Bond					0.00000	100.74189				0.00	0	
Total SSN195 SPOT										0.00	0	
Total For SSN195										0.00	0	
SSN19: On 17/11/2023 Spot Bond			5.06500	5.06500	5.06500	100.52215				0.00	0	
Total SSN196 SPOT										0.00	0	
Total For SSN196										0.00	0	
SSN19: On 03/08/2023 Spot Bond					0.00000	101.87636				0.00	0	
Total SSN198 SPOT										0.00	0	
Total For SSN198										0.00	0	
SSN19: On 17/05/2028 Spot Bond					0.00000	101.67068				0.00	0	
Total SSN199 SPOT										0.00	0	
Total For SSN199										0.00	0	
SSN20: On 21/08/2023 Spot Bond					0.00000	101.53834				0.00	0	
Total SSN200 SPOT										0.00	0	
Total For SSN200										0.00	0	
SSN20: On 23/08/2023 Spot Bond					0.00000	101.41416				0.00	0	
Total SSN201 SPOT										0.00	0	
Total For SSN201										0.00	0	
SSN20: On 30/05/2028 Spot Bond					0.00000	101.44050				0.00	0	
Total SSN202 SPOT										0.00	0	
Total For SSN202										0.00	0	
SSN20: On 13/09/2023 Spot Bond					0.00000	100.91674				0.00	0	
Total SSN203 SPOT										0.00	0	
Total For SSN203										0.00	0	
SSN20: On 26/09/2023 Spot Bond					0.00000	100.67019				0.00	0	
Total SSN204 SPOT										0.00	0	
Total For SSN204										0.00	0	
SSN20: On 21/06/2024 Spot Bond					0.00000	100.67317				0.00	0	
Total SSN205 SPOT										0.00	0	
Total For SSN205										0.00	0	
SSN20: On 07/12/2023 Spot Bond					0.00000	100.60731				0.00	0	
Total SSN206 SPOT										0.00	0	
Total For SSN206										0.00	0	
SSN20: On 13/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN207 SPOT										0.00	0	
Total For SSN207										0.00	0	
SSN207 On 12/10/2023 Spot Bond					0.00000	100.18185				0.00	0	
Total SSN208 SPOT										0.00	0	
Total For SSN208										0.00	0	
SST201 On 08/12/2026 Spot Bond					0.00000	102.03161				0.00	0	
Total SST201 SPOT										0.00	0	
Total For SST201										0.00	0	
SST202 On 31/08/2027 Spot Bond					0.00000	102.83162				0.00	0	
Total SST202 SPOT										0.00	0	
Total For SST202										0.00	0	
SST203 On 03/03/2028 Spot Bond					0.00000	101.69245				0.00	0	2,610,000,00
Total SST203 SPOT										0.00	0	2,610,000,00
Total For SST203										0.00	0	2,610,000,00
STF001 On 01/03/2027 Spot Bond					0.00000	104.52069				0.00	0	
Total STF001 SPOT										0.00	0	
Total For STF001										0.00	0	
STF002 On 01/02/2026 Spot Bond					0.00000	102.53880				0.00	0	
Total STF002 SPOT										0.00	0	
Total For STF002										0.00	0	
SZ25 On 30/09/2025 Spot Bond			9.70500	101.33878	9.70500	101.31254				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T16A10 On 21/08/2024 Spot Bond					0.00000	101.51215				0.00	0	
Total T16A10 SPOT										0.00	0	
Total For T16A10										0.00	0	
T17A11 On 21/02/2024 Spot Bond					0.00000	101.49306				0.00	0	80,000,00
Total T17A11 SPOT										0.00	0	80,000,00
Total For T17A11										0.00	0	80,000,00
T17A12 On 21/02/2024 Spot Bond					0.00000	101.45561				0.00	0	
Total T17A12 SPOT										0.00	0	
Total For T17A12										0.00	0	
T17A13 On 21/02/2024 Spot Bond					0.00000	101.51393				0.00	0	
Total T17A13 SPOT										0.00	0	
Total For T17A13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
T17A21 On 21/02/2026 Spot Bond					0.00000	101.48905				0.00	0	
Total T17A21 SPOT										0.00	0	
Total For T17A21										0.00	0	
T17A22 On 21/02/2026 Spot Bond					0.00000	101.24630				0.00	0	370,000,00
Total T17A22 SPOT										0.00	0	370,000,00
Total For T17A22										0.00	0	370,000,00
T17A23 On 21/02/2026 Spot Bond					0.00000	101.48905				0.00	0	120,000,00
Total T17A23 SPOT										0.00	0	120,000,00
Total For T17A23										0.00	0	120,000,00
T17A31 On 21/02/2026 Spot Bond			7.83500	101.51854	7.83500	101.49699				0.00	0	
Total T17A31 SPOT										0.00	0	
Total For T17A31										0.00	0	
T17A32 On 21/02/2026 Spot Bond			8.34500	101.73759	8.34500	101.71462				0.00	0	
Total T17A32 SPOT										0.00	0	
Total For T17A32										0.00	0	
T18A11 On 21/08/2025 Spot Bond					0.00000	101.40478				0.00	0	
Total T18A11 SPOT										0.00	0	
Total For T18A11										0.00	0	
T18A12 On 21/08/2025 Spot Bond					0.00000	101.46567				0.00	0	
Total T18A12 SPOT										0.00	0	
Total For T18A12										0.00	0	
T18A21 On 21/08/2027 Spot Bond					0.00000	101.49699				0.00	0	
Total T18A21 SPOT										0.00	0	
Total For T18A21										0.00	0	
T18A22 On 21/08/2027 Spot Bond					0.00000	101.48913				0.00	0	
Total T18A22 SPOT										0.00	0	
Total For T18A22										0.00	0	
T18A32 On 21/08/2027 Spot Bond			9.91500	102.34051	9.91500	102.31316				0.00	0	
Total T18A32 SPOT										0.00	0	
Total For T18A32										0.00	0	
TC001 On 15/02/2025 Spot Bond					0.00000	101.05652				0.00	0	
Total TC001 SPOT										0.00	0	
Total For TC001										0.00	0	
TC002 On 15/02/2027 Spot Bond					0.00000	102.01429				0.00	0	
Total TC002 SPOT										0.00	0	

Contract 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 TC002										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.23205				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	101.73702				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.98398				0.00	0	40,000,00
Total TFS159 SPOT										0.00	0	40,000,00
Total For TFS159										0.00	0	40,000,00
TFS162 On 27/05/2024 Spot Bond					0.00000	101.64594				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.13273				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TFS16€ On 15/10/2023 Spot Bond					0.00000	100.07928				0.00	0	
Total TFS165 SPOT										0.00	0	
Total For TFS165										0.00	0	
TFS16€ On 15/10/2025 Spot Bond					0.00000	100.08961				0.00	0	
Total TFS166 SPOT										0.00	0	
Total For TFS166										0.00	0	
TFS167 On 27/09/2024 Spot Bond					0.00000	100.49837				0.00	0	
Total TFS167 SPOT										0.00	0	
Total For TFS167										0.00	0	
TFS16€ On 27/09/2026 Spot Bond					0.00000	100.55284				0.00	0	
Total TFS168 SPOT										0.00	0	
Total For TFS168										0.00	0	
TFS16€ On 30/11/2024 Spot Bond					0.00000	101.21501				0.00	0	
Total TFS169 SPOT										0.00	0	
Total For TFS169										0.00	0	
TFS17€ On 30/11/2026 Spot Bond					0.00000	101.30715				0.00	0	
Total TFS170 SPOT										0.00	0	
Total For TFS170										0.00	0	
TFS171 On 22/02/2025 Spot Bond					0.00000	101.44335				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS171 SPOT										0.00	0	
Total For TFS171										0.00	0	
TFS172 On 22/02/2027 Spot Bond					0.00000	101.53902				0.00	0	
Total TFS172 SPOT										0.00	0	
Total For TFS172										0.00	0	
TFS173 On 30/01/2026 Spot Bond					0.00000	101.90689				0.00	0	
Total TFS173 SPOT										0.00	0	
Total For TFS173										0.00	0	
TFS174 On 30/01/2028 Spot Bond					0.00000	102.09727				0.00	0	
Total TFS174 SPOT										0.00	0	
Total For TFS174										0.00	0	
TFS175 On 13/03/2026 Spot Bond					0.00000	100.93910				0.00	0	
Total TFS175 SPOT										0.00	0	
Total For TFS175										0.00	0	
TFS176 On 13/03/2028 Spot Bond					0.00000	100.95755				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	101.48931				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A3 On 21/08/2024 Spot Bond			9.11500	102.84671	9.11500	102.82139				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A4 On 21/08/2024 Spot Bond					0.00000	101.49718				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A5 On 21/08/2024 Spot Bond					0.00000	101.49246				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16A8 On 21/08/2024 Spot Bond			6.38500	101.71699	6.38500	101.69933				0.00	0	
Total TH16A8 SPOT										0.00	0	
Total For TH16A8										0.00	0	
TH16A9 On 21/08/2024 Spot Bond					0.00000	101.49246				0.00	0	
Total TH16A9 SPOT										0.00	0	
Total For TH16A9										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16B: On 21/08/2024 Spot Bond					0.00000	101.52711				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.68585				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	101.58694				0.00	0	
Total TH16B3 SPOT										0.00	0	
Total For TH16B3										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.57592				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.65147				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	101.63101				0.00	0	
Total TH16C3 SPOT										0.00	0	
Total For TH16C3										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.91407				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	102.04757				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	101.96905				0.00	0	
Total TH16D3 SPOT										0.00	0	
Total For TH16D3										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.55983				0.00	0	
Total TH17B1 SPOT										0.00	0	
Total For TH17B1										0.00	0	
TH17B: On 21/02/2026 Spot Bond					0.00000	101.53624				0.00	0	70,000,00
Total TH17B2 SPOT										0.00	0	70,000,00
Total For TH17B2										0.00	0	70,000,00
TH17B: On 21/02/2026 Spot Bond					0.00000	101.52838				0.00	0	
Total TH17B3 SPOT										0.00	0	

Contract 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 TH17B3										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.61643				0.00	0	
Total TH17C1 SPOT										0.00	0	
Total For TH17C1										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.58027				0.00	0	
Total TH17C2 SPOT										0.00	0	
Total For TH17C2										0.00	0	
TH17C: On 21/02/2026 Spot Bond					0.00000	101.57556				0.00	0	
Total TH17C3 SPOT										0.00	0	
Total For TH17C3										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.90543				0.00	0	
Total TH17D1 SPOT										0.00	0	
Total For TH17D1										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.84735				0.00	0	
Total TH17D2 SPOT										0.00	0	
Total For TH17D2										0.00	0	
TH17D: On 21/02/2026 Spot Bond					0.00000	101.81125				0.00	0	
Total TH17D3 SPOT										0.00	0	
Total For TH17D3										0.00	0	
TH17O: On 21/02/2024 Spot Bond					0.00000	101.39948				0.00	0	
Total TH17O4 SPOT										0.00	0	
Total For TH17O4										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.52847				0.00	0	
Total TH18B1 SPOT										0.00	0	
Total For TH18B1										0.00	0	
TH18B: On 21/08/2027 Spot Bond					0.00000	101.35456				0.00	0	
Total TH18B2 SPOT										0.00	0	
Total For TH18B2										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.63857				0.00	0	
Total TH18C1 SPOT										0.00	0	
Total For TH18C1										0.00	0	
TH18C: On 21/08/2027 Spot Bond					0.00000	101.60712				0.00	0	
Total TH18C2 SPOT										0.00	0	
Total For TH18C2										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.79573				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH18D1 SPOT										0.00	0	
Total For TH18D1										0.00	0	
TH18D: On 21/08/2027 Spot Bond					0.00000	101.76431				0.00	0	
Total TH18D2 SPOT										0.00	0	
Total For TH18D2										0.00	0	
TH18O On 21/08/2023 Spot Bond					0.00000	101.42713				0.00	0	
Total TH18O1 SPOT										0.00	0	
Total For TH18O1										0.00	0	
TH18O: On 21/11/2023 Spot Bond					0.00000	101.39952				0.00	0	
Total TH18O2 SPOT										0.00	0	
Total For TH18O2										0.00	0	
TL25 On 04/09/2024 Spot Bond			10.06500	103.05226	10.06500	103.02476				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	102.15922				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.27500	100.60947	10.27500	100.58192				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.36052				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	101.03484				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	101.63003				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	102.20471				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TL33 On 09/03/2033 Spot Bond					0.00000	101.15497				0.00	0	
Total TL33 SPOT										0.00	0	
Total For TL33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TN23 On 06/11/2023 Spot Bond			10.24500	102.27105	10.24500	102.24321				0.00	0	203,400,00
Total TN23 SPOT										0.00	0	203,400,00
Total For TN23										0.00	0	203,400,00
TN23/R On 06/11/2023 Spot Bond			100.00000	81.16245	100.00000	80.99158				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	
TN25 On 19/08/2025 Spot Bond			10.56500	102.00011	10.56500	101.97110			344,020,699,500.00		32,562,300	1,711,800,00
Total TN25 SPOT									344,020,699,500.00		32,562,300	1,711,800,00
Total For TN25									344,020,699,500.00		32,562,300	1,711,800,00
TN25/R On 19/08/2025 Spot Bond			100.00000	30.03846	100.00000	29.97124				0.00	0	
Total TN25/R186 SPOT										0.00	0	
Total For TN25/R186										0.00	0	
TN27 On 14/11/2027 Spot Bond			11.75500	92.13490	11.75500	92.10631			306,920,699,000.00		26,109,800	12,194,400,00
Total TN27 SPOT									306,920,699,000.00		26,109,800	12,194,400,00
Total For TN27									306,920,699,000.00		26,109,800	12,194,400,00
TN27/R On 14/11/2027 Spot Bond			100.00000	13.06271	100.00000	13.03396				0.00	0	
Total TN27/R186 SPOT										0.00	0	
Total For TN27/R186										0.00	0	
TN29 On 07/02/2029 Spot Bond			11.40000	100.01182	11.40000	99.98119				0.00	0	
Total TN29 SPOT										0.00	0	
Total For TN29										0.00	0	
TN30 On 09/10/2030 Spot Bond			12.07000	95.46084	12.07000	95.43028				0.00	0	1,200,000,00
Total TN30 SPOT										0.00	0	1,200,000,00
Total For TN30										0.00	0	1,200,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.41530	8.00000	116.39034				0.00	0	
Total TN30/R2030 SPOT										0.00	0	
Total For TN30/R2030										0.00	0	
TN34 On 07/02/2034 Spot Bond			12.98200	95.85823	12.98200	95.82493				0.00	0	
Total TN34 SPOT										0.00	0	
Total For TN34										0.00	0	
TN40 On 09/10/2040 Spot Bond			13.39000	85.35245	13.39000	85.32223			49,543,000,000.00		3,700,000	635,100,00
Total TN40 SPOT									49,543,000,000.00		3,700,000	635,100,00
Total For TN40									49,543,000,000.00		3,700,000	635,100,00
TN40/R On 09/10/2040 Spot Bond			10.75000	102.96116	10.75000	102.93171				0.00	0	
Total TN40/R214 SPOT										0.00	0	

Contract 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 TN40/R214										0.00	0	
TNF25 On 14/02/2025 Spot Bond					0.00000	101.96433				0.00	0	
Total TNF25 SPOT										0.00	0	
Total For TNF25										0.00	0	
TNF27 On 07/02/2027 Spot Bond					0.00000	102.11454				0.00	0	
Total TNF27 SPOT										0.00	0	
Total For TNF27										0.00	0	
TNI33 On 28/02/2033 Spot Bond			6.20000	103.14551	6.20000	104.83459				0.00	0	
Total TNI33 SPOT										0.00	0	
Total For TNI33										0.00	0	
TR5A11 On 20/06/2024 Spot Bond					0.00000	100.90420				0.00	0	
Total TR5A11 SPOT										0.00	0	
Total For TR5A11										0.00	0	
TR5A12 On 20/06/2024 Spot Bond					0.00000	100.78687				0.00	0	42,809,25
Total TR5A12 SPOT										0.00	0	42,809,25
Total For TR5A12										0.00	0	42,809,25
TR5A21 On 20/06/2026 Spot Bond					0.00000	100.79528				0.00	0	
Total TR5A21 SPOT										0.00	0	
Total For TR5A21										0.00	0	
TR5A22 On 20/06/2026 Spot Bond					0.00000	100.80697				0.00	0	
Total TR5A22 SPOT										0.00	0	
Total For TR5A22										0.00	0	
TR5A31 On 20/06/2026 Spot Bond			8.23500	99.02092	8.23500	98.99908				0.00	0	
Total TR5A31 SPOT										0.00	0	
Total For TR5A31										0.00	0	
TRA4A3 On 13/04/2024 Spot Bond					0.00000	100.16855				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A4 On 13/04/2024 Spot Bond			10.24500	101.73903	10.24500	101.71127				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A7 On 13/04/2024 Spot Bond					0.00000	100.16658				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A8 On 13/04/2024 Spot Bond			9.24500	101.85095	9.24500	101.82580				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B On 13/04/2024 Spot Bond					0.00000	98.91536				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B:On 13/04/2024 Spot Bond					0.00000	100.40837				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRA5B On 20/06/2026 Spot Bond					0.00000	100.85479				0.00	0	
Total TRA5B1 SPOT										0.00	0	
Total For TRA5B1										0.00	0	
TRA5B:On 20/06/2026 Spot Bond					0.00000	100.82722				0.00	0	
Total TRA5B2 SPOT										0.00	0	
Total For TRA5B2										0.00	0	
TRA5C On 20/06/2026 Spot Bond					0.00000	100.97881				0.00	0	
Total TRA5C1 SPOT										0.00	0	
Total For TRA5C1										0.00	0	
TRA5C:On 20/06/2026 Spot Bond					0.00000	100.98300				0.00	0	
Total TRA5C2 SPOT										0.00	0	
Total For TRA5C2										0.00	0	
TSP264 On 13/02/2024 Spot Bond					0.00000	95.24398				0.00	0	
Total TSP264 SPOT										0.00	0	
Total For TSP264										0.00	0	
TSP265 On 08/03/2024 Spot Bond					0.00000	94.70687				0.00	0	
Total TSP265 SPOT										0.00	0	
Total For TSP265										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	102.47337				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.54317				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.04642				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	

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 19/07/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total TWC443 SPOT										0.00	0	
Total For TWC443										0.00	0	
TWC44 On 10/08/2023 Spot Bond					0.00000	101.82467				0.00	0	
Total TWC444 SPOT										0.00	0	
Total For TWC444										0.00	0	
TWC44 On 25/08/2023 Spot Bond					0.00000	101.32521				0.00	0	
Total TWC445 SPOT										0.00	0	
Total For TWC445										0.00	0	
TWC44 On 29/08/2023 Spot Bond					0.00000	101.15854				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	100.46081				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
TWC44 On 20/10/2023 Spot Bond					0.00000	100.28160				0.00	0	
Total TWC449 SPOT										0.00	0	
Total For TWC449										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.53500	103.55606	11.53500	103.52450				0.00	0	
Total UG26 SPOT										0.00	0	
Total For UG26										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.68973				0.00	0	
Total UU1A01 SPOT										0.00	0	
Total For UU1A01										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.80452				0.00	0	52,600,00
Total UU1A02 SPOT										0.00	0	52,600,00
Total For UU1A02										0.00	0	52,600,00
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.71625				0.00	0	
Total UU1A04 SPOT										0.00	0	
Total For UU1A04										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.83102				0.00	0	
Total UU1A05 SPOT										0.00	0	

Contract 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 UU1A05										0.00	0	
UU1A0 On 15/05/2024 Spot Bond					0.00000	101.68089				0.00	0	
Total UU1A07 SPOT										0.00	0	
Total For UU1A07										0.00	0	
UU1A0 On 15/05/2026 Spot Bond					0.00000	101.85752				0.00	0	
Total UU1A08 SPOT										0.00	0	
Total For UU1A08										0.00	0	
UU1A0 On 15/05/2026 Spot Bond			11.01500	11.01500	11.01500	99.92691				0.00	0	
Total UU1A09 SPOT										0.00	0	
Total For UU1A09										0.00	0	
UU1A1 On 15/05/2024 Spot Bond					0.00000	101.89668				0.00	0	
Total UU1A10 SPOT										0.00	0	
Total For UU1A10										0.00	0	
UU1A1 On 15/05/2026 Spot Bond					0.00000	102.07997				0.00	0	
Total UU1A11 SPOT										0.00	0	
Total For UU1A11										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.85752				0.00	0	
Total UU1B01 SPOT										0.00	0	
Total For UU1B01										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	101.89991				0.00	0	
Total UU1B02 SPOT										0.00	0	
Total For UU1B02										0.00	0	
UU1B0 On 15/05/2026 Spot Bond					0.00000	102.16142				0.00	0	
Total UU1B04 SPOT										0.00	0	
Total For UU1B04										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.08702				0.00	0	
Total UU1C01 SPOT										0.00	0	
Total For UU1C01										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.12231				0.00	0	
Total UU1C02 SPOT										0.00	0	
Total For UU1C02										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.06938				0.00	0	
Total UU1C03 SPOT										0.00	0	
Total For UU1C03										0.00	0	
UU1C0 On 15/05/2026 Spot Bond					0.00000	102.35475				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total UU1C04 SPOT										0.00	0	
Total For UU1C04										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	101.47677				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	102.33811				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VKE18 On 27/08/2024 Spot Bond					0.00000	102.20879				0.00	0	
Total VKE18 SPOT										0.00	0	
Total For VKE18										0.00	0	
VKE19 On 27/08/2025 Spot Bond					0.00000	101.85774				0.00	0	
Total VKE19 SPOT										0.00	0	
Total For VKE19										0.00	0	
VKE20 On 27/08/2027 Spot Bond					0.00000	101.88136				0.00	0	100,000,00
Total VKE20 SPOT										0.00	0	100,000,00
Total For VKE20										0.00	0	100,000,00
WHL03 On 02/10/2023 Spot Bond					0.00000	100.58419				0.00	1,460,000,000	830,000,00
Total WHL03 SPOT										0.00	1,460,000,000	830,000,00
Total For WHL03										0.00	1,460,000,000	830,000,00
Total for SPOT										2.11e+017	1,365,297,002,304	472,386,943,65
Total for SPOT :										2.11e+017	365,297,002,304	472,386,943,65
Total Futures										2.11e+017	365,297,209,897	472,388,476,30
Total Options										0.00	0	184,77
Grand Total:										2.11e+017	365,297,209,897	472,388,661,05